



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE
AMICA LIFE INSURANCE COMPANY

NAIC Group Code 0028 0028 NAIC Company Code 72222 Employer's ID Number 05-0340166
(Current) (Prior)

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 06/13/1968 Commenced Business 05/06/1970

Statutory Home Office 100 Amica Way, Lincoln, RI, US 02865-1156
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 100 Amica Way, Lincoln, RI, US 02865-1156
(Street and Number) (City or Town, State, Country and Zip Code)
800-652-6422 (Area Code) (Telephone Number)

Mail Address P.O. Box 6008, Providence, RI, US 02940-6008
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Amica Way, Lincoln, RI, US 02865-1156
(Street and Number) (City or Town, State, Country and Zip Code)
800-652-6422 (Area Code) (Telephone Number)

Internet Website Address www.amica.com

Statutory Statement Contact David Joseph Macedo, 800-652-6422-24014
(Name) (Area Code) (Telephone Number)
dmacedo@amica.com, 401-334-2270
(E-mail Address) (FAX Number)

OFFICERS

Chairman, President and Chief Executive Officer Robert Anthony DiMuccio
Senior Vice President, Chief Financial Officer and Treasurer James Parker Loring
Senior Assistant Vice President and Secretary Suzanne Ellen Casey
Actuary Woodrow Michael Crouch

OTHER

Robert Karl Benson, Senior Vice President & Chief Investment Officer
Shiela Lorraine Companie, Vice President & Chief Life Actuary
Andrew Thomas Mudra, Vice President
Edmund Shallcross III, Senior Vice President & General Manager
Robert Paul Suglia, Senior Vice President & General Counsel

DIRECTORS OR TRUSTEES

Jeffrey Paul Aiken, Jill Janice Avery, Debra Ann Canales
Patricia Walsh Chadwick, Edward Francis DeGraan, Robert Anthony DiMuccio
Barry George Hittner, Michael David Jeans, Ronald Keith Machtley
Richard Alan Plotkin, Donald Julian Reaves

State of Rhode Island SS:
County of Providence

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Robert Anthony DiMuccio, Suzanne Ellen Casey, James Parker Loring
Chairman, President and Chief Executive Officer, Senior Assistant Vice President and Secretary, Senior Vice President, Chief Financial Officer and Treasurer

Subscribed and sworn to before me this 14th day of August, 2018
a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

Ann Marie Octeau
Notary Public
June 8, 2022

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 981,823,144 | | 981,823,144 | 989,797,500 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | |
| 2.2 Common stocks | 49,600,700 | | 49,600,700 | 55,115,220 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 57,155,143 | | 57,155,143 | 45,558,506 |
| 3.2 Other than first liens..... | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ encumbrances) | | | | |
| 4.2 Properties held for the production of income (less \$ encumbrances) | | | | |
| 4.3 Properties held for sale (less \$ encumbrances) | | | | |
| 5. Cash (\$6,852,820), cash equivalents (\$60,668,039) and short-term investments (\$) | 67,520,859 | | 67,520,859 | 56,081,142 |
| 6. Contract loans (including \$ premium notes) | 8,374,074 | | 8,374,074 | 8,383,598 |
| 7. Derivatives | | | | |
| 8. Other invested assets | 53,585,655 | | 53,585,655 | 49,861,407 |
| 9. Receivables for securities | 3,228,613 | | 3,228,613 | 46,671 |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | | | | |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 1,221,288,188 | | 1,221,288,188 | 1,204,844,044 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 8,346,131 | | 8,346,131 | 8,449,400 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | (4,828,268) | | (4,828,268) | (2,979,929) |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | 35,882,699 | | 35,882,699 | 35,121,213 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 3,684,900 | 521,600 | 3,163,300 | 1,035,425 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | 1,116,728 | | 1,116,728 | 1,018,131 |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 468,991 | | 468,991 | 1,939,872 |
| 18.2 Net deferred tax asset | | | | |
| 19. Guaranty funds receivable or on deposit | | | | |
| 20. Electronic data processing equipment and software | 61,037 | 61,037 | | |
| 21. Furniture and equipment, including health care delivery assets (\$) | 3,470,895 | 3,470,895 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 1,479,391 | | 1,479,391 | |
| 24. Health care (\$) and other amounts receivable | | | | |
| 25. Aggregate write-ins for other than invested assets | 36,602,680 | 1,950,509 | 34,652,171 | 33,970,285 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 1,307,573,372 | 6,004,041 | 1,301,569,331 | 1,283,398,441 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Total (Lines 26 and 27) | 1,307,573,372 | 6,004,041 | 1,301,569,331 | 1,283,398,441 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | | | | |
| 2501. Reinsurance premium receivable | 31,662,349 | | 31,662,349 | 31,103,910 |
| 2502. Amica Companies Supplemental Retirement Trust | 4,634,794 | 1,644,972 | 2,989,822 | 2,866,375 |
| 2503. Prepaid expenses | 305,537 | 305,537 | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 36,602,680 | 1,950,509 | 34,652,171 | 33,970,285 |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ 744,330,361 less \$ included in Line 6.3 (including \$ Modco Reserve) | 744,330,361 | 738,520,155 |
| 2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve) | | |
| 3. Liability for deposit-type contracts (including \$ Modco Reserve) | 135,792,889 | 142,591,732 |
| 4. Contract claims: | | |
| 4.1 Life | 5,233,357 | 7,944,906 |
| 4.2 Accident and health | | |
| 5. Policyholders' dividends \$ and coupons \$ due and unpaid | | |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| 6.1 Dividends apportioned for payment (including \$ Modco) | | |
| 6.2 Dividends not yet apportioned (including \$ Modco) | | |
| 6.3 Coupons and similar benefits (including \$ Modco) | | |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums | 238,510 | 183,963 |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | | |
| 9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act | | |
| 9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded | | |
| 9.4 Interest Maintenance Reserve | 10,171,017 | 10,515,942 |
| 10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$ | | |
| 11. Commissions and expense allowances payable on reinsurance assumed | | |
| 12. General expenses due or accrued | 3,962,394 | 4,471,123 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 15,630 | 247,000 |
| 15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses) | | |
| 15.2 Net deferred tax liability | | |
| 16. Unearned investment income | 3,955 | 3,051 |
| 17. Amounts withheld or retained by company as agent or trustee | 344,915 | 268,485 |
| 18. Amounts held for agents' account, including \$ agents' credit balances | | |
| 19. Remittances and items not allocated | 1,467,555 | 1,424,409 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. Liability for benefits for employees and agents if not included above | | |
| 22. Borrowed money \$ and interest thereon \$ | | |
| 23. Dividends to stockholders declared and unpaid | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 16,211,970 | 16,616,972 |
| 24.02 Reinsurance in unauthorized and certified (\$) companies | | |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers | | |
| 24.04 Payable to parent, subsidiaries and affiliates | | 150,274 |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | | |
| 24.08 Derivatives | | |
| 24.09 Payable for securities | 3,085,708 | 3,043,967 |
| 24.10 Payable for securities lending | | |
| 24.11 Capital notes \$ and interest thereon \$ | | |
| 25. Aggregate write-ins for liabilities | 49,431,539 | 47,253,642 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 970,289,800 | 973,235,621 |
| 27. From Separate Accounts Statement | | |
| 28. Total liabilities (Lines 26 and 27) | 970,289,800 | 973,235,621 |
| 29. Common capital stock | 5,000,000 | 5,000,000 |
| 30. Preferred capital stock | | |
| 31. Aggregate write-ins for other than special surplus funds | | |
| 32. Surplus notes | | |
| 33. Gross paid in and contributed surplus | 152,000,000 | 127,000,000 |
| 34. Aggregate write-ins for special surplus funds | | |
| 35. Unassigned funds (surplus) | 174,279,531 | 178,162,820 |
| 36. Less treasury stock, at cost: | | |
| 36.1 shares common (value included in Line 29 \$) | | |
| 36.2 shares preferred (value included in Line 30 \$) | | |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) | 326,279,531 | 305,162,820 |
| 38. Totals of Lines 29, 30 and 37 | 331,279,531 | 310,162,820 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 1,301,569,331 | 1,283,398,441 |
| DETAILS OF WRITE-INS | | |
| 2501. Reserve for retired lives | 38,534,880 | 37,208,976 |
| 2502. Reserve for unassessed insolvencies | 1,787,000 | 1,787,000 |
| 2503. Reserve for non-funded pensions and deferrals | 2,989,822 | 2,866,375 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 6,119,837 | 5,391,291 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 49,431,539 | 47,253,642 |
| 3101. | | |
| 3102. | | |
| 3103. | | |
| 3198. Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | | |
| 3401. | | |
| 3402. | | |
| 3403. | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | | |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts | 37,618,890 | 35,891,209 | 69,618,117 |
| 2. Considerations for supplementary contracts with life contingencies | 729,748 | 601,594 | 1,063,020 |
| 3. Net investment income | 21,019,509 | 21,158,712 | 42,860,799 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 1,163,023 | 1,187,000 | 2,381,747 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 5,422,775 | 5,197,823 | 10,984,130 |
| 7. Reserve adjustments on reinsurance ceded | | | |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | |
| 8.2 Charges and fees for deposit-type contracts | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 141,695 | 135,879 | 12,367 |
| 9. Totals (Lines 1 to 8.3) | 66,095,640 | 64,172,217 | 126,920,180 |
| 10. Death benefits | 16,701,121 | 15,686,941 | 33,696,663 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | |
| 12. Annuity benefits | 12,467,731 | 10,050,518 | 23,508,579 |
| 13. Disability benefits and benefits under accident and health contracts | 140,150 | 168,911 | 280,936 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. Surrender benefits and withdrawals for life contracts | 7,852,069 | 4,994,377 | 9,645,984 |
| 16. Group conversions | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 3,424,974 | 3,845,737 | 7,739,722 |
| 18. Payments on supplementary contracts with life contingencies | 773,996 | 777,098 | 1,540,109 |
| 19. Increase in aggregate reserves for life and accident and health contracts | (220,012) | 5,796,076 | 7,771,585 |
| 20. Totals (Lines 10 to 19) | 41,140,029 | 41,319,658 | 84,183,578 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | | 2,109 | 2,109 |
| 22. Commissions and expense allowances on reinsurance assumed | | | |
| 23. General insurance expenses | 19,605,928 | 19,945,208 | 39,633,773 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 1,928,719 | 1,915,628 | 3,432,805 |
| 25. Increase in loading on deferred and uncollected premiums | (401,481) | (1,342,448) | (3,565,612) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | |
| 27. Aggregate write-ins for deductions | 1,326,154 | 1,146,785 | 937,244 |
| 28. Totals (Lines 20 to 27) | 63,599,349 | 62,986,940 | 124,623,897 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 2,496,291 | 1,185,277 | 2,296,283 |
| 30. Dividends to policyholders | | | |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 2,496,291 | 1,185,277 | 2,296,283 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | (1,068,633) | (2,386,437) | (4,357,157) |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 3,564,924 | 3,571,714 | 6,653,440 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 913,457 (excluding taxes of \$ 217,469 transferred to the IMR) | 2,360,396 | 1,667,297 | 6,016,781 |
| 35. Net income (Line 33 plus Line 34) | 5,925,320 | 5,239,011 | 12,670,221 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year | 310,162,820 | 278,821,309 | 278,821,309 |
| 37. Net income (Line 35) | 5,925,320 | 5,239,011 | 12,670,221 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (634,627) | (2,387,408) | 1,866,477 | 7,131,056 |
| 39. Change in net unrealized foreign exchange capital gain (loss) | | | |
| 40. Change in net deferred income tax | (634,627) | 1,005,025 | (1,708,440) |
| 41. Change in nonadmitted assets | (270,053) | (740,514) | (372,830) |
| 42. Change in liability for reinsurance in unauthorized and certified companies | | | |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | | | |
| 44. Change in asset valuation reserve | 405,002 | (908,892) | (2,543,386) |
| 45. Change in treasury stock | | | |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. Other changes in surplus in Separate Accounts Statement | | | |
| 48. Change in surplus notes | | | |
| 49. Cumulative effect of changes in accounting principles | (728,546) | (1,437,140) | (1,437,140) |
| 50. Capital changes: | | | |
| 50.1 Paid in | | | |
| 50.2 Transferred from surplus (Stock Dividend) | | | |
| 50.3 Transferred to surplus | | | |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | 25,000,000 | 25,000,000 | 25,000,000 |
| 51.2 Transferred to capital (Stock Dividend) | | | |
| 51.3 Transferred from capital | | | |
| 51.4 Change in surplus as a result of reinsurance | | | |
| 52. Dividends to stockholders | | | |
| 53. Aggregate write-ins for gains and losses in surplus | (6,192,977) | (5,552,517) | (7,397,970) |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | 21,116,711 | 24,471,450 | 31,341,511 |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) | 331,279,531 | 303,292,759 | 310,162,820 |
| DETAILS OF WRITE-INS | | | |
| 08.301. Reinsurance ceded experience rating refund | 141,695 | 135,129 | 11,617 |
| 08.302. Referral fees | | 750 | 750 |
| 08.303. | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | | | |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 141,695 | 135,879 | 12,367 |
| 2701. Increase in reserve for retired lives | 1,325,904 | 1,144,664 | 933,540 |
| 2702. Fines and penalties of regulatory authorities | 250 | 2,121 | 3,704 |
| 2703. | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 1,326,154 | 1,146,785 | 937,244 |
| 5301. Change in Amica Companies Supplemental Retirement Trust | (162,759) | 115,485 | 281,262 |
| 5302. Change in XXX reserves | (6,030,218) | (5,674,938) | (11,138,677) |
| 5303. Miscellaneous surplus adjustment | | 50,000 | (388,367) |
| 5398. Summary of remaining write-ins for Line 53 from overflow page | | (43,064) | 3,847,812 |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | (6,192,977) | (5,552,517) | (7,397,970) |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 37,735,652 | 37,322,578 | 68,826,948 |
| 2. Net investment income | 22,127,768 | 22,380,103 | 45,209,742 |
| 3. Miscellaneous income | 5,465,873 | 5,576,247 | 11,233,380 |
| 4. Total (Lines 1 to 3) | 65,329,293 | 65,278,928 | 125,270,070 |
| 5. Benefit and loss related payments | 43,371,424 | 32,980,896 | 66,499,405 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 22,274,996 | 23,585,650 | 42,115,302 |
| 8. Dividends paid to policyholders | | | |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) | (1,408,588) | (3,533,448) | (2,209,003) |
| 10. Total (Lines 5 through 9) | 64,237,832 | 53,033,098 | 106,405,704 |
| 11. Net cash from operations (Line 4 minus Line 10) | 1,091,461 | 12,245,830 | 18,864,366 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 107,896,190 | 67,520,456 | 140,275,707 |
| 12.2 Stocks | 16,157,469 | 16,913,102 | 26,021,419 |
| 12.3 Mortgage loans | 130,267 | 41,266 | 120,254 |
| 12.4 Real estate | | | |
| 12.5 Other invested assets | 5,229,862 | 2,306,736 | 8,543,664 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| 12.7 Miscellaneous proceeds | 41,741 | 6,607,191 | 2,979,427 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 129,455,529 | 93,388,751 | 177,940,471 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 99,892,204 | 61,445,647 | 138,910,245 |
| 13.2 Stocks | 11,119,925 | 15,071,047 | 23,433,002 |
| 13.3 Mortgage loans | 11,726,904 | 18,943,173 | 26,729,289 |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | 8,225,316 | 3,312,607 | 14,088,598 |
| 13.6 Miscellaneous applications | 3,181,942 | | |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 134,146,291 | 98,772,474 | 203,161,134 |
| 14. Net increase (or decrease) in contract loans and premium notes | (9,524) | 82,737 | 514,312 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (4,681,238) | (5,466,460) | (25,734,975) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | | | |
| 16.2 Capital and paid in surplus, less treasury stock | 25,000,000 | 25,000,000 | 25,000,000 |
| 16.3 Borrowed funds | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (10,075,036) | (8,897,013) | (19,521,065) |
| 16.5 Dividends to stockholders | | | |
| 16.6 Other cash provided (applied) | 104,530 | (177,941) | (1,659,471) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 15,029,494 | 15,925,046 | 3,819,464 |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 11,439,717 | 22,704,416 | (3,051,145) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 56,081,142 | 59,132,287 | 59,132,287 |
| 19.2 End of period (Line 18 plus Line 19.1) | 67,520,859 | 81,836,703 | 56,081,142 |

Note: Supplemental disclosures of cash flow information for non-cash transactions:

| | | | |
|--|--|--|--|
| | | | |
|--|--|--|--|

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial life | | | |
| 2. Ordinary life insurance | 48,196,993 | 45,985,098 | 93,940,761 |
| 3. Ordinary individual annuities | 6,129,653 | 5,172,290 | 9,390,126 |
| 4. Credit life (group and individual) | | | |
| 5. Group life insurance | 3,247,570 | 3,260,969 | 4,864,559 |
| 6. Group annuities | | | |
| 7. A & H - group | | | |
| 8. A & H - credit (group and individual) | | | |
| 9. A & H - other | | | |
| 10. Aggregate of all other lines of business | | | |
| 11. Subtotal | 57,574,216 | 54,418,357 | 108,195,446 |
| 12. Deposit-type contracts | 50,000 | 1,162,500 | 3,517,425 |
| 13. Total | 57,624,216 | 55,580,857 | 111,712,871 |
| DETAILS OF WRITE-INS | | | |
| 1001. | | | |
| 1002. | | | |
| 1003. | | | |
| 1098. Summary of remaining write-ins for Line 10 from overflow page | | | |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | | | |

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Amica Life Insurance Company (the Company) have been prepared on the basis of accounting practices prescribed or permitted by the State of Rhode Island.

The State of Rhode Island requires insurance companies domiciled in the State of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the State of Rhode Island Insurance Department. The Company has no state basis statement adjustments to report.

Effective January 1, 2014, the Rhode Island Department of Business Regulation Insurance Division approved a permitted accounting practice to allow the Company to record directly to surplus the change in XXX reserves that is above the change in the reserves calculated on a discounted cash flow basis instead of recording the change in XXX reserves directly to net income as required by NAIC statutory accounting practices (NAIC SAP). This practice has no effect on the surplus of the Company nor its reserve position, as the Company continues to establish reserves in accordance with Rhode Island Regulation 93. If the change in XXX reserves were recognized in accordance with NAIC SAP, net income would have decreased by \$6,030,218 and there would be no change in surplus as of June 30, 2018.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Rhode Island as of June 30, 2018 and December 31, 2017 is shown below:

| | SSAP # | F/S Page | F/S Line # | 06/30/18 | 12/31/17 |
|--|--------|-------------|---------------|---------------|---------------|
| Net Income | | | | | |
| (1) Company state basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | \$5,925,320 | \$12,670,221 |
| (2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP | | | | 0 | 0 |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP | | | | | |
| Change in XXX Reserves | 51,00 | 4 | 19 | 6,030,218 | 11,138,677 |
| (4) NAIC SAP (1 - 2 - 3 = 4) | XXX | XXX | XXX | (\$104,898) | \$1,531,544 |
| Surplus | | | | | |
| (5) Company state basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | \$331,279,531 | \$310,162,820 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP | | | | 0 | 0 |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP | | | | 0 | 0 |
| (8) NAIC SAP (5 - 6 - 7 = 8) | XXX | XXX | XXX | \$331,279,531 | \$310,162,820 |

B. Use of Estimates in the Preparation of the Financial Statements

No change.

C. Accounting Policies

1-5. No change.

6. Loan-backed bonds and structured securities are valued at amortized cost using the retrospective method (or a method which approximates the retrospective method).

7-13. No change.

D. Going Concern

Management's review of relevant conditions and events, considered in the aggregate, indicate that it is probable that the Company will be able to meet its obligations as they become due within one year after the date that the financial statements are issued.

Note 2 - Accounting Changes and Corrections of Errors

A. Accounting Changes and Corrections of Errors

In December 2017, the Company discovered an error relating to the prescribed valuation rates used for calculating deferred annuity reserves. The valuation rates used were not properly updated and applied to the deferred annuity policies issued in 2016. This error resulted in an overstatement of reserves and an understatement of net income by \$975,349 at December 31, 2016. In 2016, Aggregate Reserves for Life Contracts (Liabilities, Surplus and Other Funds Page, Line 1) and Increase in Reserves for Life Contracts (Summary of Operations, line 19) were overstated by \$975,349 and Surplus (Liabilities, Surplus and Other Funds Page, Line 37) was understated by \$975,349. Line 1 on the Liabilities, Surplus, and Other Funds Page and Line 5305 on the Summary of Operations Page was adjusted in 2017 to correct the error of \$975,349.

Effective January 1, 2013 the Company adopted SSAP No. 92, "Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14" to account for retiree medical benefits. This statement requires participants not yet eligible to retire to be included in the accumulated postretirement benefit obligation. The adoption of SSAP No. 92 created an additional accumulated postretirement benefit obligation for non-vested employees of \$5,494,867 and an additional transition liability of \$3,138,806 to recognize previously unrecognized items in the funded status. In accordance with this statement, the Company has elected to phase in the transition liability over a period not to exceed ten years and recorded the current year transition liability of \$728,546 on January 1, 2018 on Summary of Operations, line 49.

NOTES TO FINANCIAL STATEMENTS

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

No change.

Note 5 - Investments

A. Mortgage Loans

1. The Company has invested in twenty commercial mortgage loans at June 30, 2018. The maximum and minimum lending rates were 4.9% and 3.8%.
2. The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 64.9%.
3. There were no taxes, assessments or any amounts advanced and not included in the mortgage loan total.
4. Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

| | Farm | Residential | | Commercial | | Mezzanine | Total |
|--|------|-------------|-----------|------------|--------------|-----------|--------------|
| | | Insured | All Other | Insured | All Other | | |
| A. Current Year | | | | | | | |
| 1. Recorded Investment (All) | | | | | | | |
| (a) Current | \$0 | \$0 | \$0 | \$0 | \$57,155,143 | \$0 | \$57,155,143 |
| (b) 30-59 Days Past Due | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (c) 60-89 Days Past Due | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (d) 90-179 Days Past Due | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (e) 180+ Days Past Due | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Accruing Interest 90-179 Days Past Due | | | | | | | |
| (a) Recorded Investment | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (b) Interest Accrued | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded Investment | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (b) Interest Accrued | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Interest Reduced | | | | | | | |
| (a) Recorded Investment | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (b) Number of Loans | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (c) Percent Reduced | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. Participant or Co-lender in a Mortgage Loan Agreement | | | | | | | |
| (a) Recorded Investment | \$0 | \$0 | \$0 | \$0 | \$57,155,143 | \$0 | \$57,155,143 |
| B. Prior Year | | | | | | | |
| 1. Recorded Investment (All) | | | | | | | |
| (a) Current | \$0 | \$0 | \$0 | \$0 | \$45,558,506 | \$0 | \$45,558,506 |
| (b) 30-59 Days Past Due | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (c) 60-89 Days Past Due | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (d) 90-179 Days Past Due | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (e) 180+ Days Past Due | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Accruing Interest 90-179 Days Past Due | | | | | | | |
| (a) Recorded Investment | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (b) Interest Accrued | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded Investment | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (b) Interest Accrued | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Interest Reduced | | | | | | | |
| (a) Recorded Investment | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (b) Number of Loans | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (c) Percent Reduced | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. Participant or Co-lender in a Mortgage Loan Agreement | | | | | | | |
| (a) Recorded Investment | \$0 | \$0 | \$0 | \$0 | \$45,558,506 | \$0 | \$45,558,506 |

5-9. There were no impaired mortgage loans derecognized as a result of a foreclosure or allowances for credit losses on mortgage loans.

B. Debt Restructuring

No change.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage backed and asset backed securities were obtained from broker dealer survey values, nationally recognized data services or internal estimates. The Company uses HubData, Inc., to determine the market value of its loan-backed securities. In 2018, there were no changes from the retrospective to prospective methodologies.

2-3. The Company did not write down any loan-backed securities during the period.

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

| | |
|------------------------|--------------|
| 1. Less than 12 Months | \$ 4,469,057 |
| 2. 12 Months or Longer | \$ 5,804,541 |

b. The aggregate related fair value of securities with unrealized losses:

| | |
|------------------------|----------------|
| 1. Less than 12 Months | \$ 157,807,062 |
| 2. 12 Months or Longer | \$ 126,918,504 |

5. All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by an analysis of the underlying credit of each security. Unrealized losses are primarily attributable to higher interest rates and modestly wider spread levels. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in the value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits (LIHTC)

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not Applicable.

N. Offsetting and Netting of Assets and Liabilities

Not Applicable.

O. Structured Notes

No change.

P. 5* Securities

No change.

NOTES TO FINANCIAL STATEMENTS

Q. Short Sales

No change.

R. Prepayment Penalty and Acceleration Fees

| General Account | |
|--|----------|
| 1. Number of CUSIPs | 25 |
| 2. Aggregate Amount of Investment Income | \$64,814 |

Note 6 - Joint Ventures, Partnerships, and Limited Liability Companies

A. Detail for Those Greater than 10% of Admitted Assets

No change.

B. Writedowns for Impairment of Joint Ventures, Partnerships and Limited Liability Companies:

As of June 30, 2018, the Company recognized other-than-temporary impairments (OTTI) on the six limited partnership investments listed in the following table:

| Name or Description | OTTI |
|---------------------------------------|-------------|
| AEA Mezzanine Fund III, LP | \$282,123 |
| Cyprium Investors IV, LP | 178,429 |
| GCG Investors IV, LP | 144,526 |
| Graycliff Mezzanine II Parallel, LP | 602,029 |
| Point Judith Venture Fund IV, LP | 2,077 |
| Stonepeak Infrastructure Fund III, LP | 664 |
| Total | \$1,209,848 |

Fair values were based on the most recent valuation available from the fund and the impairments above were deemed to be other-than-temporary based on the timing of expected returns on fund investments.

Note 7 - Investment Income

No change.

Note 8 - Derivative Instruments

No change.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

A. The components of Deferred Tax Assets (DTAs) and Deferred Tax Liabilities (DTLs):

1.

| | (1) | (2) | (3) |
|--|-----------------------|----------------------|--------------------|
| | Ordinary | Capital | (Col 1+2) Total |
| 06/30/18 | | | |
| (a) Gross deferred tax assets | \$25,096,501 | \$1,319,355 | \$26,415,856 |
| (b) Statutory valuation allowance adjustment | 7,379,744 | 0 | 7,379,744 |
| (c) Adjusted gross deferred tax assets (1a-1b) | 17,716,757 | 1,319,355 | 19,036,112 |
| (d) Deferred tax assets nonadmitted | 0 | 0 | 0 |
| (e) Subtotal net admitted deferred tax asset (1c-1d) | 17,716,757 | 1,319,355 | 19,036,112 |
| (f) Deferred tax liabilities | 14,602,499 | 4,433,613 | 19,036,112 |
| (g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f) | \$3,114,258 | (\$3,114,258) | \$0 |
| | (4) | (5) | (6) |
| | Ordinary | Capital | (Col 4+5) Total |
| 12/31/17 | | | |
| (a) Gross deferred tax assets | \$24,680,745 | \$1,085,326 | \$25,766,071 |
| (b) Statutory valuation allowance adjustment | 6,333,866 | 0 | 6,333,866 |
| (c) Adjusted gross deferred tax assets (1a-1b) | 18,346,879 | 1,085,326 | 19,432,205 |
| (d) Deferred tax assets nonadmitted | 0 | 0 | 0 |
| (e) Subtotal net admitted deferred tax asset (1c-1d) | 18,346,879 | 1,085,326 | 19,432,205 |
| (f) Deferred tax liabilities | 14,363,965 | 5,068,240 | 19,432,205 |
| (g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f) | \$3,982,914 | (\$3,982,914) | \$0 |
| | (7) | (8) | (9) |
| | (Col 1-4) Ordinary | (Col 2-5) Capital | (Col 7+8) Total |
| Change: | | | |
| (a) Gross deferred tax assets | \$415,756 | \$234,029 | \$649,785 |
| (b) Statutory valuation allowance adjustment | 1,045,878 | 0 | 1,045,878 |
| (c) Adjusted gross deferred tax assets (1a-1b) | (630,122) | 234,029 | (396,093) |
| (d) Deferred tax assets nonadmitted | 0 | 0 | 0 |
| (e) Subtotal net admitted deferred tax asset (1c-1d) | (630,122) | 234,029 | (396,093) |
| (f) Deferred tax liabilities | 238,534 | (634,627) | (396,093) |
| (g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f) | (\$868,656) | \$868,656 | \$0 |

NOTES TO FINANCIAL STATEMENTS

2. Admission calculation components SSAP No. 101:

| | (1) Ordinary | (2) Capital | (3) (Col 1+2) Total |
|--|------------------------------|-----------------------------|---------------------------|
| 06/30/18 | | | |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | \$0 | \$0 | \$0 |
| (b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below) | 0 | 0 | 0 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date. | 0 | 0 | 0 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold | XXX | XXX | 49,691,930 |
| (c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities | 14,602,499 | 4,433,613 | 19,036,112 |
| (d) Deferred tax assets admitted as the result of application of SSAP No. 101 | <u>\$14,602,499</u> | <u>\$4,433,613</u> | <u>\$19,036,112</u> |
| | (4) Ordinary | (5) Capital | (6) (Col 4+5) Total |
| 12/31/17 | | | |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | \$0 | \$0 | \$0 |
| (b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below) | 0 | 0 | 0 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date. | 0 | 0 | 0 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold | XXX | XXX | 46,524,423 |
| (c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities | 14,363,965 | 5,068,240 | 19,432,205 |
| (d) Deferred tax assets admitted as the result of application of SSAP No. 101 | <u>\$14,363,965</u> | <u>\$5,068,240</u> | <u>\$19,432,205</u> |
| | (7) (Col 1-4) Ordinary | (8) (Col 2-5) Capital | (9) (Col 7+8) Total |
| Change | | | |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | \$0 | \$0 | \$0 |
| (b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below) | 0 | 0 | 0 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date. | 0 | 0 | 0 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold | XXX | XXX | 3,167,507 |
| (c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities | 238,534 | (634,627) | (396,093) |
| (d) Deferred tax assets admitted as the result of application of SSAP No. 101 | <u>\$238,534</u> | <u>(\$634,627)</u> | <u>(\$396,093)</u> |

3. Ratios used for threshold limitation:

| | 2018 | 2017 |
|--|-----------------------|-----------------------|
| (a) Ratio used to determine recovery period and threshold limitations amount | 1539% | 1447% |
| (b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | <u>\$ 331,279,531</u> | <u>\$ 310,162,820</u> |

NOTES TO FINANCIAL STATEMENTS

4. Impact of tax planning strategies on the determination of:

| | 06/30/18 | | 12/31/17 | | Change | |
|--|--------------|-------------|--------------|-------------|-----------------------|----------------------|
| | (1) | (2) | (3) | (4) | (5) | (6) |
| | Ordinary | Capital | Ordinary | Capital | (Col 1-3) Ordinary | (Col 2-4) Capital |
| (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage. | | | | | | |
| 1. Adjusted gross DTAs amount from Note 9A1(c). | \$17,716,757 | \$1,319,355 | \$18,346,879 | \$1,085,326 | (\$630,122) | \$234,029 |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies. | 0% | 0% | 0% | 0% | 0% | 0% |
| 3. Net admitted adjusted gross DTAs amount from Note 9A1(e). | \$17,716,757 | \$1,319,355 | \$18,346,879 | \$1,085,326 | (\$630,122) | \$234,029 |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies. | 0% | 0% | 0% | 0% | 0% | 0% |
| (b) Does the Company's tax-planning strategies include the use of reinsurance? | Yes [] | | | | No [X] | |

B. Regarding Deferred Tax Liabilities that are not recognized:

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Current and deferred income taxes consist of the following major components:

1. Current income taxes:

| | (1) | (2) | (3) |
|--|---------------|---------------|---------------------|
| | 06/30/18 | 12/31/17 | (Col 1-2) Change |
| (a) Federal | (\$1,068,633) | (\$4,357,157) | \$3,288,524 |
| (b) Foreign | 0 | 0 | 0 |
| (c) Subtotal | (1,068,633) | (4,357,157) | 3,288,524 |
| (d) Federal income tax on net capital gains | 1,130,926 | 3,008,204 | (1,877,278) |
| (e) Utilization of capital loss carry-forwards | 0 | 0 | 0 |
| (f) Other | 0 | 0 | 0 |
| (g) Federal and foreign income taxes incurred | \$62,293 | (\$1,348,953) | \$1,411,246 |

NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

| | (1) | (2) | (3) |
|---|--------------|--------------|---------------------|
| | 06/30/18 | 12/31/17 | (Col 1-2) Change |
| (a) Ordinary: | | | |
| (1) Discounting of unpaid losses | \$0 | \$0 | \$0 |
| (2) Unearned premium reserve | 0 | 0 | 0 |
| (3) Policyholder reserves | 16,414,911 | 16,436,329 | (21,418) |
| (4) Investments | 0 | 0 | 0 |
| (5) Deferred acquisition costs | 3,848,669 | 3,640,280 | 208,389 |
| (6) Policyholder dividends accrual | 0 | 0 | 0 |
| (7) Fixed assets | 369,155 | 376,618 | (7,463) |
| (8) Compensation and benefits accrual | 2,674,404 | 2,493,261 | 181,143 |
| (9) Pension accrual | 345,444 | 367,605 | (22,161) |
| (10) Receivables - nonadmitted | 0 | 0 | 0 |
| (11) Net operating loss carry-forward | 0 | 0 | 0 |
| (12) Tax credit carry-forward | 37,349 | 37,349 | 0 |
| (13) Other (including items <5% of total ordinary tax assets) | 1,406,569 | 1,329,303 | 77,266 |
| (99) Subtotal | 25,096,501 | 24,680,745 | 415,756 |
| (b) Statutory valuation allowance adjustment | 7,379,744 | 6,333,866 | 1,045,878 |
| (c) Nonadmitted | 0 | 0 | 0 |
| (d) Admitted ordinary deferred tax assets (2a99-2b-2c) | 17,716,757 | 18,346,879 | (630,122) |
| (e) Capital: | | | |
| (1) Investments | \$1,319,355 | \$1,085,326 | \$234,029 |
| (2) Net capital loss carry-forward | 0 | 0 | 0 |
| (3) Real estate | 0 | 0 | 0 |
| (4) Other (including items <5% of total capital tax assets) | 0 | 0 | 0 |
| (99) Subtotal | 1,319,355 | 1,085,326 | 234,029 |
| (f) Statutory valuation allowance adjustment | 0 | 0 | 0 |
| (g) Nonadmitted | 0 | 0 | 0 |
| (h) Admitted capital deferred tax assets (2e99-2f-2g) | 1,319,355 | 1,085,326 | 234,029 |
| (i) Admitted deferred tax assets (2d + 2h) | \$19,036,112 | \$19,432,205 | (\$396,093) |

3. Deferred tax liabilities:

| | (1) | (2) | (3) |
|--|--------------|--------------|---------------------|
| | 06/30/18 | 12/31/17 | (Col 1-2) Change |
| (a) Ordinary: | | | |
| (1) Investments | \$252,007 | \$249,040 | \$2,967 |
| (2) Fixed assets | 0 | 0 | 0 |
| (3) Deferred and uncollected premium | 6,867,962 | 6,749,670 | 118,292 |
| (4) Policyholder reserves | 0 | 0 | 0 |
| (5) Other (including items <5% of total ordinary tax liabilities) | 7,482,530 | 7,365,255 | 117,275 |
| (99) Subtotal | 14,602,499 | 14,363,965 | 238,534 |
| (b) Capital: | | | |
| (1) Investments | 4,433,613 | 5,068,240 | (\$634,627) |
| (2) Real estate | 0 | 0 | 0 |
| (3) Other (including items <5% of total ordinary tax liabilities) | 0 | 0 | 0 |
| (99) Subtotal | 4,433,613 | 5,068,240 | (634,627) |
| (c) Deferred tax liabilities (3a99 + 3b99) | \$19,036,112 | \$19,432,205 | (\$396,093) |

NOTES TO FINANCIAL STATEMENTS

4. Net deferred tax assets/liabilities:

| | (1) | (2) | (3) |
|---|----------|----------|---------------------|
| | 06/30/18 | 12/31/17 | (Col 1-2) Change |
| Net deferred tax assets (liabilities) (2i - 3c) | \$0 | \$0 | \$0 |

The change in net deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

| | 06/30/18 | 12/31/17 | Change |
|---|--------------|--------------|-------------|
| Total deferred tax assets | \$26,415,856 | \$25,766,071 | \$649,785 |
| Total deferred tax liabilities | 19,036,112 | 19,432,205 | (396,093) |
| Net deferred tax assets/(liabilities) | 7,379,744 | 6,333,866 | 1,045,878 |
| Statutory valuation allowance adjustment | (7,379,744) | (6,333,866) | (1,045,878) |
| Net deferred tax assets/(liabilities) after SVA | 0 | 0 | 0 |
| Tax effect of unrealized gains (losses) | 4,433,613 | 5,068,240 | (634,627) |
| Statutory valuation allowance adjustment allocation to unrealized | 0 | 0 | 0 |
| Change in net deferred tax | \$4,433,613 | \$5,068,240 | (\$634,627) |

In accordance with NAIC Statutory Accounting Principles, the Company recognizes deferred tax assets and liabilities for the expected future consequences of events that have been included in the financial statements. Deferred tax assets and liabilities are determined on the basis of differences between the financial statement and tax bases of assets and liabilities using enacted tax rates in effect for the year in which the differences are expected to reverse.

On December 22, 2017 the Tax Cuts and Jobs Act was enacted into law, reducing the Federal tax rate from 35% to 21%, effective for taxable years after December 31, 2017. As a result, the Company revalued its deferred tax assets and liabilities at December 31, 2017 to reflect the enacted rate of 21% for future reversals of deferred tax items. Consequently, deferred tax assets were reduced by \$16,616,830 and deferred tax liabilities were reduced by \$12,400,462, causing a decrease to net deferred tax assets of \$4,216,368 at December 31, 2017. Since the Company carries a valuation allowance, the impact of the change in tax rates is surplus neutral.

The net decrease was reflected in the amounts on line 38 and 40 of the Summary of Operations in the 2017 Annual Statement as shown in the following table:

| | Increase (Decrease) to Surplus | | | |
|---|--------------------------------|-------------------|---------------------|-----------------|
| | Pre Tax Reform | Tax Reform Effect | Valuation Allowance | Post Tax Reform |
| Line 38 (Inset) – (Tax) benefit on change in net unrealized capital gains | (\$2,020,433) | \$3,378,822 | \$0 | \$1,358,389 |
| Line 40 – Change in net deferred income tax | (1,018,142) | (7,595,190) | 7,254,943 | (1,358,389) |
| Net impact | (\$3,038,575) | (\$4,216,368) | \$7,254,943 | \$0 |

The Company was able to determine a reasonable estimate for certain effects of tax reform on tax reserves and recorded the estimate as a provisional amount in our deferred inventory as of December 31, 2017. The impact of this recorded estimate is surplus neutral, as any increases in deferred tax assets were offset by increases in deferred tax liabilities. In accordance with INT-18-01, "Updated Tax Estimates Under the Tax Cuts and Jobs Act", the Company will continue to apply the tax law effect immediately before enactment of the Act and will continue to work in good faith to complete the accounting changes.

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The provision for Federal income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before taxes. The significant items causing this difference are as follows:

| | 06/30/18 | | 12/31/17 | |
|--|---------------|--------------------|---------------|--------------------|
| | Amount | Effective Tax Rate | Amount | Effective Tax Rate |
| Income before taxes | \$1,429,199 | 21.0% | \$4,133,190 | 35.0% |
| Change in deferred tax rate | 0 | 0.0% | 7,595,190 | 64.3% |
| Amortization of interest maintenance reserve | (244,235) | -3.6% | (833,611) | -7.1% |
| Change in non-admitted assets | (56,711) | -0.8% | (130,490) | -1.0% |
| Change in XXX reserves | (1,266,346) | -18.6% | (3,557,165) | -30.1% |
| Change in statutory valuation adjustment | 1,045,878 | 15.3% | (7,254,943) | -61.4% |
| Reserve adjustments | 0 | 0.0% | (2,293) | 0.0% |
| Other | (210,865) | -3.1% | 409,609 | 3.4% |
| Total | \$696,920 | 10.2% | \$359,487 | 3.1% |
| Federal income taxes incurred | (\$1,068,633) | -15.7% | (\$4,357,157) | -36.9% |
| Tax on capital gains (losses) | 1,130,926 | 16.6% | 3,008,204 | 25.5% |
| Change in net deferred taxes | 634,627 | 9.3% | 1,708,440 | 14.5% |
| Total statutory income taxes | \$696,920 | 10.2% | \$359,487 | 3.1% |

E. Operating Loss and Tax Credit Carryforwards

1. At June 30, 2018, the Company had the following unused tax credit carryforwards available:

| Type | Amount | Origination Date | Expiration Date |
|--------------------|----------|------------------|-----------------|
| Foreign Tax Credit | \$37,349 | 2016 | 2026 |

2. The Company did not have any Federal income taxes incurred and available for recoupment in the event of future net losses.
3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

1. For 2018, the Company's Federal income tax return is consolidated with the following entities:
- Amica Mutual Insurance Company
 - Amica General Agency, LLC
 - Amica Property and Casualty Insurance Company
2. The method of allocation between the companies is contained in a written agreement approved by the Board of Directors. Allocation is made in accordance with Section 1552(a)(2) of the Internal Revenue Code based upon separate return calculations with current credit for net losses. Intercompany estimated tax balances are settled at least quarterly during the tax year with a final settlement during the month following the filing of the consolidated income tax return.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- Nature of Relationships
No change.
- Detail of Transactions Greater than ½% of Admitted Assets
No change.
- Changes in Terms of Intercompany Arrangements
No change.
- Amounts Due to or from Related Parties
No change.
- Guarantees or Undertakings for Related Parties
No change.
- Management, Service Contracts, Cost Sharing Arrangements
No change.
- Nature of Relationship that Could Affect Operations
No change.

NOTES TO FINANCIAL STATEMENTS

- H. Amount Deducted for Investment in Upstream Company
No change.
- I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets
No change.
- J. Writedowns for Impairment of Investments in Affiliates
No change.
- K. Foreign Insurance Subsidiary Value Using CARVM
No change.
- L. Downstream Holding Company Valued Using Look-Through Method
No change.
- M. All Subsidiary, Controlled and Affiliated (SCA) Investments
No change.
- N. Insurance in Insurance SCAs
No change.

Note 11 - Debt

- A. Debt Outstanding
No change.
- B. Federal Home Loan Bank (FHLB) Agreements
 - 1. The Company is a member of the Federal Home Loan Bank (FHLB) of Boston with capital stock totaling \$1.7 million. While the Company may use its membership in the future for contingent liquidity needs, the Company does not have any funding or borrowing agreements in place with the FHLB as of June 30, 2018. The Company has determined the estimated maximum borrowing capacity as \$469,919,447 in accordance with the most recent FHLB capital stock calculation.
 - 2-4. No change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

- A. Defined Benefit Plans
The Company participates in a qualified non-contributory defined benefit plan sponsored by its Parent, Amica Mutual Insurance Company. Details of the Company's contributions and expenses are included in note 12G.
- B. Description of Investment Policies
No change.
- C. Fair Value of Plan Assets
No change.
- D. Rate of Return Assumptions
No change.
- E. Defined Contribution Plans
No change.
- F. Multiemployer Plans
No change.
- G. Consolidated/Holding Company Plans

Pension Benefits

The Company participates in a qualified non-contributory defined benefit pension plan sponsored by its Parent. The benefits are based on years of service and the employee's career average compensation. The plan is funded through a pension trust (Amica Pension Fund). The adoption of SSAP No. 102 "Accounting for Pensions, A Replacement of SSAP No. 89" did not have any impact on the Company's results of operation or financial condition. No pension expense was recognized in 2018 and 2017 because, in accordance with SSAP No. 102, the Company's share of the net periodic pension cost was \$0.

NOTES TO FINANCIAL STATEMENTS

Supplemental Retirement Plans

The Company funds supplemental pension benefits and deferred compensation through the Amica Companies Supplemental Retirement Trust. The supplemental pension benefits are amounts otherwise payable under the Company's qualified pension plan which is in excess of that allowed under Sections 401 and/or 415 of the Internal Revenue Code. The assets supporting these deferred compensation liabilities are included in the Amica Companies Supplemental Retirement Trust. The Company's share of the Trust assets amounted to \$4,634,794 and \$4,616,873 at June 30, 2018 and December 31, 2017, respectively. The Company has recorded \$2,989,822 and \$2,866,375 at June 30, 2018 and December 31, 2017, respectively, to reflect the Company's obligations under this plan. Assets in excess of the Company's obligations are non-admitted. The Company's net periodic benefit cost for these plans total \$159,639 and \$144,960 as of June 30, 2018 and 2017, respectively.

Postretirement Health Care

The Company provides postretirement medical insurance to retirees meeting certain eligibility requirements. On January 1, 2013 the Company adopted SSAP No. 92, "Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14". The Company has elected to phase in the transition liability over a period not to exceed ten years. In accordance with the guidance, a transition liability was recorded for \$6,119,837 as of June 30, 2018. The periodic benefit cost for this plan totals \$357,000 and \$418,000 as of June 30, 2018 and 2017, respectively.

Retiree Life Benefits

Life insurance benefits are based upon a multiple of salary and years of service at the date of retirement and are subject to a maximum benefit of \$1,000,000 for active employees and \$250,000 for retirees. The plan was amended in 2016 to increase the maximum active benefit from \$500,000 to \$1,000,000 and change the benefit for employees who retire after March 1, 2016 to \$25,000. This amendment reduced the Company's share of the benefit obligation by \$17,076. At June 30, 2018 and December 31, 2017, the Company recorded a liability of \$411,321 and \$481,120 respectively, for retiree life insurance benefits. The Company's share of the net periodic benefit cost for retiree life insurance benefits was \$38,520 and \$35,776 for June 30, 2018 and June 30, 2017, respectively.

H. Postemployment Benefits and Compensated Absences

No change.

I. Impact of Medicare Modernization Act on Postretirement Benefits

No change.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi Reorganizations

1. Outstanding Shares

No change.

2. Dividend Rate of Preferred Stock

No change.

3. Dividend Restrictions

No change.

4. Dates and Amounts of Dividends Paid

No change.

5. Amounts of Ordinary Dividends That May Be Paid

No change.

6. Restrictions on Unassigned Funds

No change.

7. Mutual Surplus Advances

No change.

8. Company Stock Held for Special Purposes

No change.

9. Change in Special Surplus Funds

No change.

10. Changes in Unassigned Funds

The portion of unassigned funds (surplus) represented by cumulative unrealized gains is \$16,678,812, net of deferred taxes.

11. Surplus Notes

No change.

12. Impact of Quasi Reorganizations

No change.

NOTES TO FINANCIAL STATEMENTS

13. Effective Date of Quasi Reorganizations

No change.

Note 14 – Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company has commitments for additional investments to the following:

| Investment Fund | Amount |
|--|--------------|
| Adams Street Private Credit Fund, LP | \$8,786,360 |
| AEA Mezzanine Fund III, LP | 885,917 |
| Cyprium Investors IV, LP | 1,161,443 |
| Cyprium Investors V, LP | 18,000,000 |
| GCG Investors IV, LP | 5,237,351 |
| GLC Direct Credit Fund, LP | 365,825 |
| Goldman Sachs Private Equity Partners XI, LP | 41,699 |
| GoldPoint Mezzanine Partners IV, LP | 2,410,099 |
| Graycliff Mezzanine II Parallel, LP | 3,773,851 |
| Graycliff Mezzanine III, LP | 12,674,841 |
| Heartwood Forestland REIT III, LLC | 3,757 |
| Lyme Forest Fund IV, LP | 33,700 |
| Midwest Mezzanine Fund V SBIC, LP | 1,560,932 |
| Morgan Stanley Private Markets Fund III, LP | 13,085 |
| Point Judith Venture Fund IV, LP | 55,737 |
| Savano Capital Partners II, LP | 45,000 |
| Stonepeak Infrastructure Fund III, LP | 91,314 |
| Total | \$55,140,911 |

2-3. No change.

B. Assessments

No change.

C. Gain Contingencies

No change.

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

No change.

E. Joint and Several Liabilities

No change.

F. All Other Contingencies

No change.

Note 15 - Leases

No change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and With Concentration of Credit Risk

No change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

The Company did not transfer or service financial assets in 2018 or 2017.

C. Wash Sales

The Company did not have any wash sales during 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No change.

Note 19 - Direct Premiums Written/Produced by Managing General Agents/Third Party Administrators

No change.

Note 20 - Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

1. Fair Value Measurements at June 30, 2018:

| Description | Level 1 | Level 2 | Level 3 | Total | Net Asset Value (NAV) Included in Level 2 |
|---|--------------|-------------|---------|--------------|---|
| <u>(a) Assets at fair value:</u> | | | | | |
| Common stock: | | | | | |
| Industrial and miscellaneous | \$47,950,000 | \$1,650,700 | \$0 | \$49,600,700 | \$0 |
| Total common stock | 47,950,000 | 1,650,700 | 0 | 49,600,700 | 0 |
| Cash equivalents and short-term investments: | | | | | |
| Exempt money market mutual funds | 0 | 5,942,425 | 0 | 5,942,425 | 5,942,425 |
| Total cash equivalents and short-term investments | 0 | 5,942,425 | 0 | 5,942,425 | 5,942,425 |
| Total assets at fair value | \$47,950,000 | \$7,593,125 | \$0 | \$55,543,125 | \$5,942,425 |
| <u>(b) Liabilities at fair value:</u> | | | | | |
| Total liabilities at fair value | \$0 | \$0 | \$0 | \$0 | \$0 |

There were no transfers between Level 1, Level 2 and Level 3 in the current year.

Because net asset value (NAV) is more readily available, the Company elects to use NAV for all of its money market mutual funds.

2. Rollforward of Level 3 Items

As of June 30, 2018, the Company did not hold any investments with a Level 3 fair value measurement. There were no purchases, sales, or settlements of Level 3 assets during 2018.

3. Policy on Transfers Into and Out of Level 3

The Company recognizes transfers between levels at the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Level 2 financial assets are comprised of class B shares of capital stock in the FHLB of Boston, which are not actively traded on an exchange, and exempt money market mutual funds carried at net asset value. The price of FHLB capital stock cannot fluctuate, and must be purchased, repurchased or transferred at its par value.

5. Derivative Fair Values

No change.

B. Other Fair Value Disclosures

No change.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value Measurement for All Financial Instruments at June 30, 2018:

| Type of Financial Instrument | Aggregate | Admitted | | | | Not | Net Asset Value |
|---|-----------------|-----------------|--------------|-----------------|---------|------------------------------------|------------------------------|
| | Fair Value | Assets | Level 1 | Level 2 | Level 3 | Practicable (Carrying Value) | (NAV) Included in Level 2 |
| Bonds: | | | | | | | |
| U.S. governments | \$348,704,320 | \$352,300,577 | \$42,059,219 | \$306,645,101 | \$0 | \$0 | \$0 |
| Municipal bonds | 215,068,514 | 212,332,327 | 0 | 215,068,514 | 0 | 0 | 0 |
| U.S. special revenue and assessments | 39,986,654 | 40,308,412 | 0 | 39,986,654 | 0 | 0 | 0 |
| Industrial and miscellaneous | 373,985,391 | 376,881,828 | 0 | 373,985,391 | 0 | 0 | 0 |
| Total bonds | 977,744,879 | 981,823,144 | 42,059,219 | 935,685,660 | 0 | 0 | 0 |
| Common stock: | | | | | | | |
| Industrial and miscellaneous | 49,600,700 | 49,600,700 | 47,950,000 | 1,650,700 | 0 | 0 | 0 |
| Total common stock | 49,600,700 | 49,600,700 | 47,950,000 | 1,650,700 | 0 | 0 | 0 |
| Mortgage loans: | | | | | | | |
| Commercial mortgages | 56,620,620 | 57,155,143 | 0 | 56,620,620 | 0 | 0 | 0 |
| Total mortgage loans | 56,620,620 | 57,155,143 | 0 | 56,620,620 | 0 | 0 | 0 |
| Cash equivalents and short-term investments: | | | | | | | |
| Exempt money market mutual funds | 5,942,425 | 5,942,425 | 0 | 5,942,425 | 0 | 0 | 5,942,425 |
| Commercial paper | 54,725,614 | 54,725,614 | 0 | 54,725,614 | 0 | 0 | 0 |
| Total cash equivalents and short-term investments | 60,668,039 | 60,668,039 | 0 | 60,668,039 | 0 | 0 | 5,942,425 |
| Total assets | \$1,144,634,238 | \$1,149,247,026 | \$90,009,219 | \$1,054,625,019 | \$0 | \$0 | \$5,942,425 |

D. Not Practicable to Estimate Fair Value

The Company does not have any securities for which it is not practicable to estimate fair value.

Note 21 - Other Items

No change.

Note 22 - Events Subsequent

No change.

Note 23 - Reinsurance

No change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No change.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

No change.

Note 26 - Intercompany Pooling Arrangements

No change.

Note 27 - Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

Note 29 - Participating Policies

No change.

Note 30 - Premium Deficiency Reserves

No change.

NOTES TO FINANCIAL STATEMENTS

Note 31 - Reserves for Life Contracts and Annuity Contracts

No change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No change.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No change.

Note 34 - Separate Accounts

No change.

Note 35 - Loss/Claim Adjustment Expenses

No change.

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1 Name of Entity | 2 NAIC Company Code | 3 State of Domicile |
|---------------------|------------------------|------------------------|
| | | |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/02/2016
- 6.4 By what department or departments?
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

| 1 Affiliate Name | 2 Location (City, State) | 3 FRB | 4 OCC | 5 FDIC | 6 SEC |
|---------------------|-----------------------------|----------|----------|-----------|----------|
| | | | | | |

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 1,479,391

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ | \$ |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$
- 16.3 Total payable for securities lending reported on the liability page\$

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [] No [X]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1 Name of Custodian(s) | 2 Custodian Address |
|---|---|
| State Street Bank and Trust Company | 801 Pennsylvania Ave, Kansas City, MO 64105 |

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1 Name(s) | 2 Location(s) | 3 Complete Explanation(s) |
|----------------------|----------------------------|-----------------------------------|
| Ashmore | Ashmore | Ashmore Mutual Funds |
| Fidelity | Fidelity Investments | Fidelity Mutual Funds |
| Morgan Stanley | Morgan Stanley | Morgan Stanley Mutual Funds |
| T. Rowe | T. Rowe Price | T. Rowe Price Mutual Funds |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

| 1 Old Custodian | 2 New Custodian | 3 Date of Change | 4 Reason |
|--------------------|--------------------|---------------------|-------------|
| | | | |

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

| 1 Name of Firm or Individual | 2 Affiliation |
|--|------------------|
| Robert K. Benson, Senior Vice President and Chief Investment Officer | I..... |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?..... Yes [] No []
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?..... Yes [] No []

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|---|---------------------------------|------------------------------------|----------------------|--|
| | | | | |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities? Yes [] No [X]

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

| | | |
|------|---|---------------------|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | 1 Amount |
| 1.1 | Long-Term Mortgages In Good Standing | |
| 1.11 | Farm Mortgages | \$ |
| 1.12 | Residential Mortgages | \$ |
| 1.13 | Commercial Mortgages | \$ 57,155,143 |
| 1.14 | Total Mortgages in Good Standing | \$ 57,155,143 |
| 1.2 | Long-Term Mortgages In Good Standing with Restructured Terms | |
| 1.21 | Total Mortgages in Good Standing with Restructured Terms | \$ |
| 1.3 | Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| 1.31 | Farm Mortgages | \$ |
| 1.32 | Residential Mortgages | \$ |
| 1.33 | Commercial Mortgages | \$ |
| 1.34 | Total Mortgages with Interest Overdue more than Three Months | \$ |
| 1.4 | Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 | Farm Mortgages | \$ |
| 1.42 | Residential Mortgages | \$ |
| 1.43 | Commercial Mortgages | \$ |
| 1.44 | Total Mortgages in Process of Foreclosure | \$ |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | \$ 57,155,143 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 | Farm Mortgages | \$ |
| 1.62 | Residential Mortgages | \$ |
| 1.63 | Commercial Mortgages | \$ |
| 1.64 | Total Mortgages Foreclosed and Transferred to Real Estate | \$ |
| 2. | Operating Percentages: | |
| 2.1 | A&H loss percent | % |
| 2.2 | A&H cost containment percent | % |
| 2.3 | A&H expense percent excluding cost containment expenses | % |
| 3.1 | Do you act as a custodian for health savings accounts? | Yes [] No [X] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | \$ |
| 3.3 | Do you act as an administrator for health savings accounts? | Yes [] No [X] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | \$ |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [X] No [] |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [] No [] |

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1 NAIC Company Code | 2 ID Number | 3 Effective Date | 4 Name of Reinsurer | 5 Domiciliary Jurisdiction | 6 Type of Reinsurance Ceded | 7 Type of Reinsurer | 8 Certified Reinsurer Rating (1 through 6) | 9 Effective Date of Certified Reinsurer Rating |
|------------------------------|-------------------|------------------------|------------------------|----------------------------------|--------------------------------------|------------------------|--|---|
| NONE | | | | | | | | |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

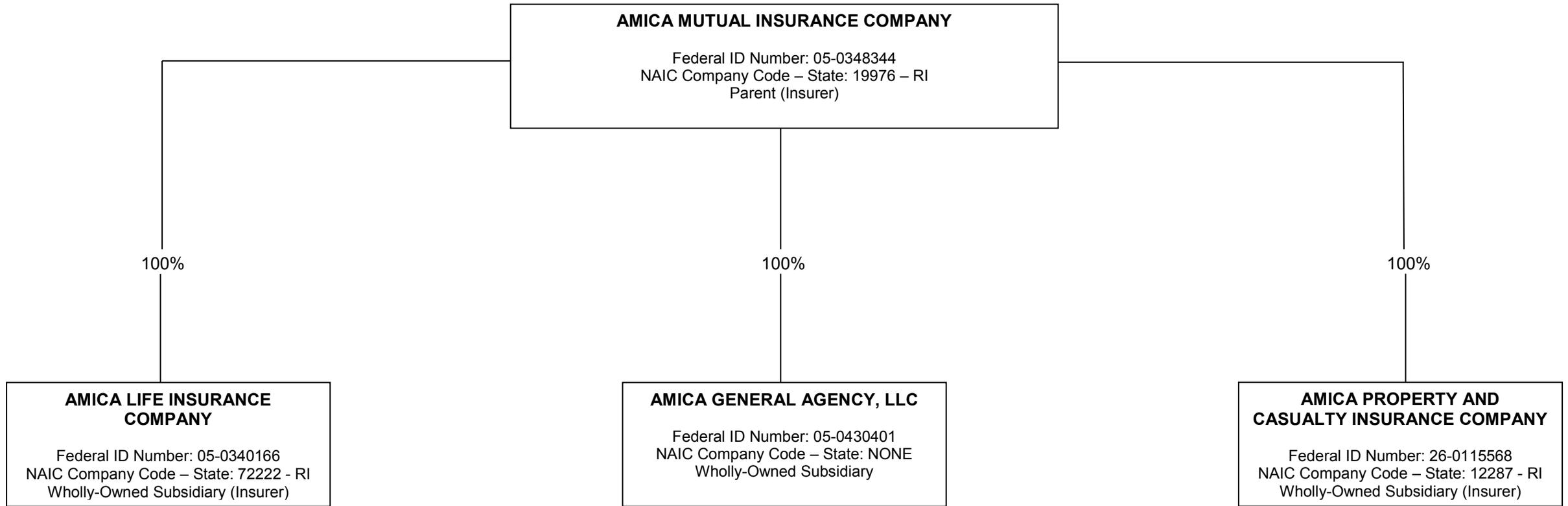
| States, Etc. | 1 Active Status (a) | Life Contracts | | Direct Business Only | | | |
|--|------------------------|------------------------------|-----------------------------|--|---------------------------|--------------------------------|-----------------------------|
| | | 2 Life Insurance Premiums | 3 Annuity Considerations | 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5 Other Considerations | 6 Total Columns 2 Through 5 | 7 Deposit-Type Contracts |
| 1. Alabama | AL | L | 97,805 | 13,000 | | 110,805 | |
| 2. Alaska | AK | L | 12,234 | | | 12,234 | |
| 3. Arizona | AZ | L | 583,400 | 24,592 | | 607,992 | |
| 4. Arkansas | AR | L | 44,414 | 2,750 | | 47,164 | |
| 5. California | CA | L | 2,932,592 | 84,909 | | 3,017,501 | |
| 6. Colorado | CO | L | 940,031 | 56,732 | | 996,763 | |
| 7. Connecticut | CT | L | 4,437,940 | 265,321 | | 4,703,261 | |
| 8. Delaware | DE | L | 120,332 | 300 | | 120,632 | |
| 9. District of Columbia | DC | L | 138,258 | | | 138,258 | |
| 10. Florida | FL | L | 2,657,384 | 564,986 | | 3,222,370 | |
| 11. Georgia | GA | L | 1,824,110 | 26,700 | | 1,850,810 | |
| 12. Hawaii | HI | L | 17,591 | | | 17,591 | |
| 13. Idaho | ID | L | 96,955 | | | 96,955 | |
| 14. Illinois | IL | L | 863,336 | 45,850 | | 909,186 | |
| 15. Indiana | IN | L | 280,641 | 11,700 | | 292,341 | |
| 16. Iowa | IA | L | 60,874 | | | 60,874 | |
| 17. Kansas | KS | L | 85,384 | | | 85,384 | |
| 18. Kentucky | KY | L | 172,775 | 10,000 | | 182,775 | |
| 19. Louisiana | LA | L | 151,818 | 5,200 | | 157,018 | |
| 20. Maine | ME | L | 456,332 | 39,300 | | 495,632 | |
| 21. Maryland | MD | L | 1,066,612 | 199,095 | | 1,265,707 | |
| 22. Massachusetts | MA | L | 6,740,859 | 596,341 | | 7,337,200 | |
| 23. Michigan | MI | L | 533,800 | 3,600 | | 537,400 | |
| 24. Minnesota | MN | L | 358,837 | 569,060 | | 927,897 | |
| 25. Mississippi | MS | L | 37,410 | 60 | | 37,470 | |
| 26. Missouri | MO | L | 165,653 | 1,000 | | 166,653 | |
| 27. Montana | MT | L | 31,183 | | | 31,183 | |
| 28. Nebraska | NE | L | 53,584 | | | 53,584 | |
| 29. Nevada | NV | L | 165,697 | 12,495 | | 178,192 | |
| 30. New Hampshire | NH | L | 1,488,110 | 420,890 | | 1,909,000 | |
| 31. New Jersey | NJ | L | 2,259,756 | 141,570 | | 2,401,326 | |
| 32. New Mexico | NM | L | 149,469 | 6,500 | | 155,969 | |
| 33. New York | NY | L | 4,244,160 | 1,173,594 | | 5,417,754 | |
| 34. North Carolina | NC | L | 2,129,633 | 174,145 | | 2,303,778 | |
| 35. North Dakota | ND | L | 9,351 | | | 9,351 | |
| 36. Ohio | OH | L | 691,258 | 30,088 | | 721,346 | |
| 37. Oklahoma | OK | L | 74,600 | | | 74,600 | |
| 38. Oregon | OR | L | 493,109 | 8,800 | | 501,909 | |
| 39. Pennsylvania | PA | L | 1,507,257 | 272,111 | | 1,779,368 | |
| 40. Rhode Island | RI | L | 5,522,995 | 542,306 | | 6,065,301 | 50,000 |
| 41. South Carolina | SC | L | 525,564 | 157,748 | | 683,312 | |
| 42. South Dakota | SD | L | 17,287 | | | 17,287 | |
| 43. Tennessee | TN | L | 410,501 | 6,600 | | 417,101 | |
| 44. Texas | TX | L | 4,725,986 | 127,502 | | 4,853,488 | |
| 45. Utah | UT | L | 112,227 | 6,033 | | 118,260 | |
| 46. Vermont | VT | L | 211,828 | 240,384 | | 452,212 | |
| 47. Virginia | VA | L | 994,886 | 186,374 | | 1,181,260 | |
| 48. Washington | WA | L | 1,082,115 | 97,116 | | 1,179,231 | |
| 49. West Virginia | WV | L | 54,670 | 1,900 | | 56,570 | |
| 50. Wisconsin | WI | L | 255,523 | 3,000 | | 258,523 | |
| 51. Wyoming | WY | L | 29,909 | | | 29,909 | |
| 52. American Samoa | AS | N | | | | | |
| 53. Guam | GU | N | | | | | |
| 54. Puerto Rico | PR | N | | | | | |
| 55. U.S. Virgin Islands | VI | N | | | | | |
| 56. Northern Mariana Islands | MP | N | | | | | |
| 57. Canada | CAN | N | | | | | |
| 58. Aggregate Other Aliens | OT | XXX | | | | | |
| 59. Subtotal | XXX | | 52,118,035 | 6,129,652 | | 58,247,687 | 50,000 |
| 90. Reporting entity contributions for employee benefits plans | XXX | | 109,997 | | | 109,997 | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | XXX | | | | | | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | XXX | | | | | | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | XXX | | 140,150 | | | 140,150 | |
| 94. Aggregate or other amounts not allocable by State | XXX | | | | | | |
| 95. Totals (Direct Business) | XXX | | 52,368,182 | 6,129,652 | | 58,497,834 | 50,000 |
| 96. Plus Reinsurance Assumed | XXX | | | | | | |
| 97. Totals (All Business) | XXX | | 52,368,182 | 6,129,652 | | 58,497,834 | 50,000 |
| 98. Less Reinsurance Ceded | XXX | | 19,894,503 | | | 19,894,503 | |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | | 32,473,679 | 6,129,652 | | 38,603,331 | 50,000 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. | XXX | | | | | | |
| 58002. | XXX | | | | | | |
| 58003. | XXX | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | | | | | | |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | | | | | | |
| 9401. | XXX | | | | | | |
| 9402. | XXX | | | | | | |
| 9403. | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | XXX | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | XXX | | | | | | |

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
N - None of the above - Not allowed to write business in the state..... 6

R - Registered - Non-domiciled RRGs.....
Q - Qualified - Qualified or accredited reinsurer.....

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART**



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

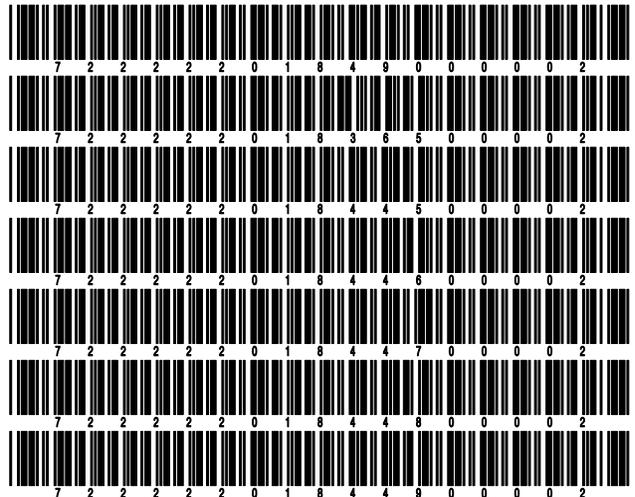
| | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? | NO |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 2504. Post retirement medical transition liability (SSAP92) | 6,119,837 | 5,391,291 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 6,119,837 | 5,391,291 |

Additional Write-ins for Summary of Operations Line 53

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 5304. Change in retiree medical benefit liability | | | 2,872,463 |
| 5305. Correction of an error | | | 975,349 |
| 5306. Change in retired life overfunded asset | | (43,064) | |
| 5397. Summary of remaining write-ins for Line 53 from overflow page | | (43,064) | 3,847,812 |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Current year change in encumbrances | | |
| 4. Total gain (loss) on disposals | | |
| 5. Deduct amounts received on disposals | | |
| 6. Total foreign exchange change in book/adjusted carrying value | | |
| 7. Deduct current year's other than temporary impairment recognized | | |
| 8. Deduct current year's depreciation | | |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | | |

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | 45,558,506 | 18,949,471 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 10,455,419 | 26,729,289 |
| 2.2 Additional investment made after acquisition | 1,271,485 | |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | 130,267 | 120,254 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | | |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 10. Deduct current year's other than temporary impairment recognized | | |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 57,155,143 | 45,558,506 |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | 57,155,143 | 45,558,506 |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 57,155,143 | 45,558,506 |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 49,861,407 | 38,588,083 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 2,339,064 | 867,164 |
| 2.2 Additional investment made after acquisition | 5,886,252 | 13,221,434 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | 1,633,913 | 869,710 |
| 6. Total gain (loss) on disposals | 304,729 | 4,858,680 |
| 7. Deduct amounts received on disposals | 5,229,862 | 8,543,664 |
| 8. Deduct amortization of premium and depreciation | | |
| 9. Total foreign exchange change in book/adjusted carrying value | | |
| 10. Deduct current year's other than temporary impairment recognized | 1,209,848 | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 53,585,655 | 49,861,407 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 53,585,655 | 49,861,407 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 1,044,912,720 | 1,041,701,403 |
| 2. Cost of bonds and stocks acquired | 111,012,129 | 162,343,247 |
| 3. Accrual of discount | 281,737 | 604,708 |
| 4. Unrealized valuation increase (decrease) | (4,655,948) | 4,902,957 |
| 5. Total gain (loss) on disposals | 5,759,890 | 5,147,627 |
| 6. Deduct consideration for bonds and stocks disposed of | 124,053,659 | 166,297,126 |
| 7. Deduct amortization of premium | 1,287,673 | 2,996,623 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | 545,352 | 493,473 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 1,031,423,844 | 1,044,912,720 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 1,031,423,844 | 1,044,912,720 |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 864,304,295 | 24,976,471 | 56,596,760 | (2,503,314) | 864,304,295 | 830,180,692 | | 866,181,035 |
| 2. NAIC 2 (a) | 182,950,211 | 100,243,127 | 78,832,975 | 2,007,703 | 182,950,211 | 206,368,066 | | 137,600,656 |
| 3. NAIC 3 (a) | 12,979,775 | 168,507,131 | 181,486,906 | | 12,979,775 | | | 24,476,067 |
| 4. NAIC 4 (a) | | | | | | | | |
| 5. NAIC 5 (a) | | | | | | | | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 1,060,234,281 | 293,726,729 | 316,916,641 | (495,611) | 1,060,234,281 | 1,036,548,758 | | 1,028,257,758 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | | | | | | | | |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | | | | | | | | |
| 15. Total Bonds and Preferred Stock | 1,060,234,281 | 293,726,729 | 316,916,641 | (495,611) | 1,060,234,281 | 1,036,548,758 | | 1,028,257,758 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$; NAIC 2 \$54,725,614 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

S102

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Interest Collected Year-to-Date | 5 Paid for Accrued Interest Year-to-Date |
|----------------|--------------------------------------|----------------|------------------|---|---|
| 9199999 Totals | | XXX | | | |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | 44,314,237 |
| 2. Cost of short-term investments acquired | | 237,666,540 |
| 3. Accrual of discount | | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | | 281,980,777 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | | |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 49,424,970 | |
| 2. Cost of cash equivalents acquired | 696,010,418 | 1,102,588,281 |
| 3. Accrual of discount | | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 684,767,349 | 1,053,163,311 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 60,668,039 | 49,424,970 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 60,668,039 | 49,424,970 |

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 Loan Number | 2 Location | | 3 State | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|--|------------|----|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | | | | | | | | |
| JP1213607 | Atlanta | GA | | | 04/12/2018 | 4.462 | 2,490,528 | | 3,857,281 |
| JP1211205 | Nashville | TN | | | 05/17/2016 | 4.110 | | 845,921 | 7,734,139 |
| JP1213904 | Madison | WI | | | 06/01/2018 | 4.238 | 1,214,892 | | 2,077,465 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 3,705,420 | 845,921 | 13,668,885 |
| 0899999. Total Mortgages in good standing | | | | | | | 3,705,420 | 845,921 | 13,668,885 |
| 1699999. Total - Restructured Mortgages | | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | | |
| 3399999 - Totals | | | | | | | 3,705,420 | 845,921 | 13,668,885 |

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | 13 Total Foreign Exchange Change in Book Value | 14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid-eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|--|--------------|-------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---|----------------------|--|--|-------------------------------------|--|
| | City | State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization)/Accretion | 10 Current Year's Other Than Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | | |
| JP1210306 | Studio City | CA | | 02/02/2015 | | | | | | | | 7,586 | 7,586 | | | | | |
| JP1210504 | Bellevue | WA | | 07/02/2015 | | | | | | | | 12,240 | 12,240 | | | | | |
| JP1210603 | Nashville | TN | | 08/04/2015 | | | | | | | | 5,826 | 5,826 | | | | | |
| JP1211205 | Nashville | TN | | 05/17/2016 | | | | | | | | 14,851 | 14,851 | | | | | |
| JP1213409 | Indianapolis | IN | | 01/18/2018 | | | | | | | | 37,319 | 37,319 | | | | | |
| 0299999. Mortgages with partial repayments | | | | | | | | | | | | 77,822 | 77,822 | | | | | |
| 0599999 - Totals | | | | | | | | | | | | | 77,822 | 77,822 | | | | |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made After Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|---|---------------------------------------|---------------|------------|---|-----------------------|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
| | | 3 City | 4 State | | | | | | | | | |
| 000000-00-0 | Adams Street Private Credit Fund, LP | New York | NY | Adams Street Private Credit Fund, LP | | 12/26/2017 | 2 | | 36,070 | | 8,786,360 | 2.910 |
| 000000-00-0 | AEA Mezzanine Fund III, LP | New York | NY | AEA Mezzanine Partners III, LP | | 02/13/2014 | 2 | | 803,080 | | 885,917 | 2.610 |
| 000000-00-0 | Cyrium Investors IV, LP | Cleveland | OH | Cyrium Partners | | 11/03/2014 | 2 | | 279,305 | | 1,161,443 | 1.090 |
| 000000-00-0 | GLC Direct Credit Fund, LP | San Francisco | CA | GLC Investment Advisors, LLC | | 05/27/2015 | 2 | | 53,652 | | 365,825 | 21.740 |
| 000000-00-0 | Goldpoint Mezzanine Partners IV, LP | New York | NY | Goldpoint Mezzanine Partners IV, LP | | 12/21/2015 | 2 | | 302,900 | | 2,410,099 | 0.380 |
| 000000-00-0 | Graycliff Mezzanine II Parallel, LP | New York | NY | Graycliff Mezzanine Parallel GP, LP | | 04/16/2014 | 2 | | 660,683 | | 3,773,851 | 27.020 |
| 000000-00-0 | Graycliff Mezzanine III, LP | New York | NY | Graycliff Mezzanine III, LP | | 05/15/2018 | 2 | 2,325,159 | | | 12,674,841 | 21.640 |
| 000000-00-0 | Heartwood Forestland Reit III, LLC | Chapel Hill | NC | Heartwood Forestland | | 07/14/2015 | | | 3,292 | | 3,757 | 0.040 |
| 000000-00-0 | Lyme Forest Fund IV, LP | Hanover | NH | LFF IV GP, LLC | | 03/11/2016 | | | 10,000 | | | 0.060 |
| 000000-00-0 | Lyme Forest Fund V, LP | Hanover | NH | LFF V GP, LLC | | 05/02/2018 | | 11,000 | 55,300 | | 33,700 | 0.050 |
| 000000-00-0 | Midwest Mezzanine Fund V SBIC, LP | Chicago | IL | Midwest Mezzanine Funds | | 07/03/2013 | 2 | | 491,820 | | 1,560,932 | 17.200 |
| 000000-00-0 | Point Judith Venture Fund III, LP | Boston | MA | Point Judith Capital Partners III, L.L.C. | | 06/03/2013 | 1 | | 5,646 | | | 0.880 |
| 000000-00-0 | Point Judith Venture Fund IV, LP | Boston | MA | Point Judith Venture Fund | | 12/28/2015 | 1 | | 10,000 | | 55,737 | 0.160 |
| 000000-00-0 | Stonepeak Infrastructure Fund III, LP | New York | NY | Stonepeak Infrastructure Fund III, LP | | 02/22/2018 | | | 8,926 | | 91,314 | 0.000 |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 2,336,159 | 2,720,674 | 31,803,776 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | | | 2,336,159 | 2,720,674 | 31,803,776 | XXX |
| 4599999. Total - Affiliated | | | | | | | | | | | | XXX |
| 4699999 - Totals | | | | | | | | | 2,336,159 | 2,720,674 | 31,803,776 | XXX |

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Change in Book/Adjusted Carrying Value | | | | | | 15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal | 16 Consid-eration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Invest-ment Income |
|---|--|-------------------|------------|--|-------------------------------|--------------------|--|--|---|---|--|--|---|---|----------------------|--|--|-------------------------------------|--------------------------|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (De-crease) | 10 Current Year's (De-pre-ciation) or (Amort-ization)/ Accretion | 11 Current Year's Other Than Temporary Impair-ment Recog-nized | 12 Capital-ized Deferred Interest and Other | 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | 14 Total Foreign Exchange in Book/ Adjusted Carrying Value | | | | | | |
| 000000-00-0 | Adams Street Private Credit Fund, LP | New York | NY | Adams Street Private Credit Fund, LP | 12/26/2017 | 06/29/2018 | 97,719 | 6,363 | | | | | 6,363 | (104,082) | | 104,082 | | | |
| 000000-00-0 | AEA Mezzanine Fund III, LP | New York | NY | AEA Mezzanine Partners III, LP | 02/13/2014 | 04/16/2018 | 1,637,362 | 17,847 | | | | | 17,847 | (1,655,209) | | 1,795,763 | 140,554 | 140,554 | 292,053 |
| 000000-00-0 | Cyrium Investors IV, LP | Cleveland | OH | Cyrium Partners | 11/03/2014 | 06/06/2018 | 367,481 | 12,214 | | | 19,719 | | (7,505) | (359,976) | | 359,976 | | | 49,923 |
| 000000-00-0 | Goldman Sachs Private Equity Partners XI, LP | New York | NY | Goldman Sachs | 08/19/2011 | 06/05/2018 | 10,785 | (4,596) | | | | | (4,596) | (6,189) | | 6,189 | | | |
| 000000-00-0 | Goldpoint Mezzanine Partners IV, LP | New York | NY | Goldpoint Mezzanine Partners IV, LP | 12/21/2015 | 04/25/2018 | 34,499 | (385) | | | | | (385) | (34,114) | | 34,263 | 149 | 149 | 3,636 |
| 000000-00-0 | Graycliff Mezzanine II Parallel, LP | New York | NY | Graycliff Mezzanine Parallel GP, LP | 04/16/2014 | 06/28/2018 | 2,142,936 | | | 57,560 | | | (57,560) | (2,085,376) | | 2,228,200 | 142,824 | 142,824 | |
| 000000-00-0 | Morgan Stanley IFHF SPV, LP | West Conshohocken | PA | Morgan Stanley | 07/01/2011 | 05/29/2018 | 4,006 | (1,279) | | | | | (1,279) | (2,727) | | 3,913 | 1,186 | 1,186 | |
| 000000-00-0 | Morgan Stanley Premium Partners Fund, LP | West Conshohocken | PA | Morgan Stanley | 01/30/2007 | 05/30/2018 | 1,864 | (925) | | | | | (925) | (939) | | 1,854 | 915 | 915 | |
| 000000-00-0 | Morgan Stanley Private Markets Fund III, LP | West Conshohocken | PA | Morgan Stanley | 04/26/2006 | 06/25/2018 | 22,930 | (13,352) | | | | | (13,352) | (9,578) | | 22,771 | 13,193 | 13,193 | |
| 000000-00-0 | Savano Capital Partners II, LP | Baltimore | MD | Savano Capital Partners II, LP | 06/22/2016 | 04/06/2018 | 7,067 | 61 | | | | | 61 | (7,128) | | 7,128 | | | |
| 000000-00-0 | Stonepeak Infrastructure Fund III, LP | New York | NY | Stonepeak Infrastructure Fund III, LP | 02/22/2018 | 06/28/2018 | | | | 179 | | | (179) | (3,153) | | 3,153 | | | |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | 4,326,649 | 15,948 | 77,458 | | (61,510) | (4,268,471) | 4,567,292 | | 298,821 | 298,821 | 345,612 | |
| 4499999. Total - Unaffiliated | | | | | | | | 4,326,649 | 15,948 | 77,458 | | (61,510) | (4,268,471) | 4,567,292 | | 298,821 | 298,821 | 345,612 | |
| 4599999. Total - Affiliated | | | | | | | | | | | | | | | | | | | |
| 4699999 - Totals | | | | | | | | 4,326,649 | 15,948 | 77,458 | | (61,510) | (4,268,471) | 4,567,292 | | 298,821 | 298,821 | 345,612 | |

E03

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|------------------------------------|---------|---------------|---------------------------------------|---------------------------|-------------|------------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 361777-NA-5 | GNMA HECM POOL #798510 | | .06/20/2018 | ACCRETION | | 9,346 | 9,346 | | 1 |
| 912810-RE-0 | US TREASURY BONDS | | .06/06/2018 | VARIOUS | | 4,391,797 | 4,000,000 | 44,261 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 4,401,143 | 4,009,346 | 44,261 | XXX |
| 34153P-PU-6 | FLORIDA ST BO OF EDU 2006-SERIES G | | .06/28/2018 | KCG BONDPOINT | | 10,200 | 10,000 | .50 | 1FE |
| 373385-DS-9 | GEORGIA ST GO SER 2018 B | | .06/20/2018 | J.P. MORGAN SECURITIES | | 3,027,060 | 3,000,000 | | 1FE |
| 68607L-XP-7 | OREGON ST GO SER 2003 | | .04/30/2018 | MARKET AXESS | | 48,012 | 45,343 | 1,096 | 1FE |
| 93974C-RE-2 | WASHINGTON ST GO BDS SER 2010F | | .06/05/2018 | VARIOUS | | 1,544,177 | 1,295,000 | 22,869 | 1FE |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 4,629,449 | 4,350,343 | 24,015 | XXX |
| 235308-RA-3 | DALLAS TX GO BDS TAX SER 2010C | | .05/30/2018 | KCG BONDPOINT | | 5,375 | 5,000 | .95 | 1FE |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 5,375 | 5,000 | 95 | XXX |
| 31335B-02-2 | FREDDIE MAC 3.5% 30YR POOL #661372 | | .04/10/2018 | WELLS FARGO SECURITIES | | 1,998,750 | 2,000,000 | 2,528 | 1 |
| 3128MJ-4B-3 | FREDDIE MAC 4.0% 30YR POOL #G08817 | | .04/10/2018 | DAIWA CAPITAL MARKETS | | 6,144,893 | 6,002,337 | 8,670 | 1 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 8,143,643 | 8,002,337 | 11,198 | XXX |
| 002824-BD-1 | ABBOTT LABORATORIES SR NTS | | .06/07/2018 | MARKET AXESS | | 606,482 | 606,000 | 536 | 2FE |
| 025816-BM-0 | AMERICAN EXPRESS CO SR NTS | | .05/11/2018 | WIZUHO | | 542,462 | 565,000 | 4,081 | 1FE |
| 00206R-ES-7 | AT&T INC SR NTS | | .05/22/2018 | MARKET AXESS | | 1,098,825 | 1,150,000 | 13,599 | 2FE |
| 059165-EC-0 | BALTIMORE GAS & ELECTRIC SR NTS | | .06/21/2018 | VARIOUS | | 1,188,740 | 940,000 | 13,928 | 1FE |
| 12201P-AB-2 | BURLINGTON RESOURCES FIN CO NTS | C | .06/26/2018 | SUSQUEHANNA INTERNATIONAL GROUP, LLP. | | 827,982 | 648,000 | 17,237 | 2FE |
| 14042R-BT-7 | CAPITAL ONE NA SR NTS | | .04/11/2018 | ROBERT W. BAIRD & CO. INC | | 1,409,047 | 1,461,000 | 2,739 | 2FE |
| 124857-AU-7 | CBS CORPORATION SR NTS | | .06/07/2018 | VARIOUS | | 845,779 | 885,000 | 3,507 | 2FE |
| 151020-AQ-7 | CELGENE CORP SR NTS | | .04/23/2018 | RBC DAIN RAUSCHER, INC | | 1,491,315 | 1,500,000 | 8,385 | 2FE |
| 151020-BC-7 | CELGENE CORP SR NTS | | .04/24/2018 | BANK OF AMERICA SECURITIE | | 2,782,430 | 2,815,000 | 14,837 | 2FE |
| 172967-LS-8 | CITIGROUP INC SR NTS | | .04/11/2018 | MARKET AXESS | | 960,650 | 1,000,000 | 16,524 | 2FE |
| 202795-HT-0 | COMMONWEALTH EDISON CO BDS | | .06/18/2018 | US BANK NA | | 956,315 | 728,000 | 20,217 | 1FE |
| 126408-HE-6 | CSX CORP SR NTS | | .04/18/2018 | CITIGROUP GLOBAL MKTS INC | | 914,630 | 1,000,000 | 12,206 | 2FE |
| 693627-AY-7 | DUKE ENERGY INDIANA INC | | .05/23/2018 | VARIOUS | | 426,840 | 349,000 | 2,373 | 1FE |
| 341081-EV-5 | FLORIDA POWER & LIGHT CO NTS | | .06/21/2018 | SUSQUEHANNA INTERNATIONAL GROUP, LLP. | | 445,283 | 375,000 | 8,475 | 1FE |
| 345397-IY-5 | FORD MOTOR CREDIT COMPANY NTS | | .04/24/2018 | GOLDMAN, SACHS & CO. | | 2,856,976 | 2,877,000 | 35,698 | 2FE |
| 345397-YE-7 | FORD MOTOR CREDIT CORP NTS | | .06/07/2018 | SUNTRUST CAPITAL MARKETS | | 344,155 | 347,000 | 3,928 | 2FE |
| 37045X-AR-7 | GENERAL MOTORS FINL CO | | .05/21/2018 | VARIOUS | | 1,148,650 | 1,150,000 | 12,880 | 2FE |
| 594918-AD-6 | MICROSOFT CORP SR NTS | | .05/22/2018 | MORGAN STANLEY SMITH BARNEY LLC | | 159,942 | 137,000 | 3,423 | 1FE |
| 594918-BS-2 | MICROSOFT CORP SR NTS | | .04/20/2018 | MARKET AXESS | | 1,226,995 | 1,280,000 | 9,323 | 1FE |
| 61744Y-AP-3 | MORGAN STANLEY SR NTS | | .05/30/2018 | J.P. MORGAN SECURITIES | | 780,022 | 810,000 | 10,863 | 1FE |
| 92343V-BR-4 | VERIZON COMMUNICATIONS INC NTS | | .04/26/2018 | MARKET AXESS | | 724,903 | 675,000 | 4,345 | 2FE |
| 94974B-FC-9 | WELLS FARGO & CO MED TERM NOTES | | .06/13/2018 | MORGAN STANLEY SMITH BARNEY LLC | | 144,493 | 145,000 | 1,367 | 1FE |
| 98389B-AH-3 | XCEL ENERGY INC SR NTS | | .06/05/2018 | ROBERT W. BAIRD & CO. INC | | 558,714 | 431,000 | 12,140 | 2FE |
| 404280-AY-5 | HSBC HOLDINGS PLC SR NTS | C | .05/18/2018 | VARIOUS | | 1,925,769 | 1,950,000 | 26,570 | 1FE |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 24,357,399 | 23,823,000 | 259,181 | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 41,537,009 | 40,190,026 | 338,750 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 41,537,009 | 40,190,026 | 338,750 | XXX |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | | XXX | | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | XXX | | XXX |
| 015271-10-9 | ALEXANDRIA REAL ESTATE EQUITIES | | .04/11/2018 | EVERCORE ISI | | 92,000 | 11,176 | | L |
| 02209S-10-3 | ALTRIA GROUP INC | | .06/13/2018 | JEFFERIES & COMPANY | | 1,015,000 | 58,336 | | L |
| 02665T-30-6 | AMERICAN HOMES 4 RENT | | .06/19/2018 | Sanford C. Bernstein & Co. | | 7,140,000 | 153,503 | | L |
| 03027X-10-0 | AMERICAN TOWER CORP | | .04/11/2018 | EVERCORE ISI | | 128,000 | 17,976 | | L |
| 03748R-10-1 | APARTMENT INVESTMENT AND MGMT CO | | .06/21/2018 | EVERCORE ISI | | 3,534,000 | 148,109 | | L |
| 00206R-10-2 | AT&T INC | | .06/15/2018 | VARIOUS | | 2,698,686 | 87,761 | | L |
| 053484-10-1 | AVALONBAY COMMUNITIES INC | | .06/21/2018 | Sanford C. Bernstein & Co. | | 861,000 | 146,150 | | L |
| 105368-20-3 | BRANDYVINE REALTY TRUST | | .04/24/2018 | EVERCORE ISI | | 8,750,000 | 137,042 | | L |
| 12541W-20-9 | C.H. ROBINSON WORLDWIDE INC | | .05/23/2018 | J.P. MORGAN SECURITIES | | 176,000 | 15,371 | | L |
| 127097-10-3 | CABOT OIL & GAS CORP | | .06/27/2018 | EVERCORE ISI | | 2,272,000 | 53,505 | | L |
| 132152-10-9 | CAMBRIDGE BANCORP | | .06/18/2018 | Sanford C. Bernstein & Co. | | 579,000 | 50,516 | | L |
| 151020-10-4 | CELGENE CORP | | .05/16/2018 | JEFFERIES & COMPANY | | 388,000 | 31,780 | | L |
| 171798-10-1 | CIMAREX ENERGY COMPANY | | .05/16/2018 | J.P. MORGAN SECURITIES | | 556,000 | 54,983 | | L |
| 20609P-10-1 | CONCHO RESOURCES INC | | .06/27/2018 | EVERCORE ISI | | 188,000 | 26,049 | | L |
| 126650-10-0 | CVS CAREMARK CORP | | .04/18/2018 | EVERCORE ISI | | 508,000 | 34,009 | | L |

E04

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation or Market Indicator (a) |
|--|-------------------------------------|--------------|-----------------------|---------------------------|--------------------------------------|------------------|-------------------|--|---|
| 256746-10-8 | DOLLAR TREE INC | | .04/18/2018 | ALEX BROWN & SONS | 309.000 | 31,124 | | | L |
| 25746U-10-9 | DOMINION ENERGY INC | | .04/18/2018 | ALEX BROWN & SONS | 850.000 | 56,197 | | | L |
| 23334L-10-2 | DSW INC | | .04/04/2018 | WILLIAM BLAIR & CO | 1,284.000 | 28,798 | | | L |
| 26875P-10-1 | EOG RESOURCES INC | | .06/28/2018 | WILLIAM BLAIR & CO | 172.000 | 21,155 | | | L |
| 29444U-70-0 | EQUINIX INC | | .04/11/2018 | EVERCORE ISI | 41.000 | 16,798 | | | L |
| 30034W-10-6 | EVERGY INC | | .06/05/2018 | MERGER | 366.000 | 20,356 | | | L |
| 30030M-10-2 | FACEBOOK INC | | .04/04/2018 | ALEX BROWN & SONS | 3,083.000 | 471,939 | | | L |
| 31428X-10-6 | FEDEX CORPORATION | | .05/23/2018 | J.P. MORGAN SECURITIES | 229.000 | 57,364 | | | L |
| 410345-10-2 | HANESBRAND INC | | .05/30/2018 | EVERCORE ISI | 1,346.000 | 25,028 | | | L |
| 440407-10-4 | HORIZON BANCORP INC | | .06/18/2018 | STOCK SPLIT | 1,103.000 | 11,836 | | | L |
| 47233W-10-9 | JEFFERIES FINANCIAL GROUP INC | | .04/11/2018 | JEFFERIES & COMPANY | 408.000 | 9,895 | | | L |
| 531172-10-4 | LIBERTY PROPERTY TRUST | | .04/30/2018 | EVERCORE ISI | 3,287.000 | 198,502 | | | L |
| 651290-10-8 | NEWFIELD EXPLORATION CO. | | .04/04/2018 | JEFFERIES & COMPANY | 258.000 | 6,091 | | | L |
| 715347-10-0 | PERSPECTA INC | | .06/05/2018 | VARIOUS | 182.000 | 3,477 | | | L |
| 747525-10-3 | QUALCOMM INC | | .06/13/2018 | ALEX BROWN & SONS | 818.000 | 49,120 | | | L |
| 758849-10-3 | REGENCY CENTERS CORPORATION | | .04/11/2018 | EVERCORE ISI | 227.000 | 13,407 | | | L |
| 76973Q-10-5 | ROADRUNNER TRANSPORTATION SYSTEMS | | .06/22/2018 | ALEX BROWN & SONS | 21,177.000 | 56,639 | | | L |
| 806857-10-8 | SCHLUMBERGER LTD | D | .06/28/2018 | WILLIAM BLAIR & CO | 409.000 | 27,244 | | | L |
| 828806-10-9 | SIMON PROPERTY GROUP INC | | .04/11/2018 | EVERCORE ISI | 289.000 | 44,506 | | | L |
| 872656-10-3 | TPG PACE ENERGY HOLDINGS | | .06/13/2018 | EVERCORE ISI | 11,052.000 | 119,878 | | | L |
| 902653-10-4 | UDR INC | | .04/11/2018 | EVERCORE ISI | 276.000 | 9,885 | | | L |
| 931427-10-8 | WALGREEN BOOTS ALLIANCE INC | | .04/18/2018 | EVERCORE ISI | 450.000 | 29,930 | | | L |
| 95709T-10-0 | WESTAR ENERGY INC | | .06/01/2018 | ALEX BROWN & SONS | 366.000 | 20,356 | | | L |
| 98311A-10-5 | WYNDHAM HOTELS & RESORTS INC | | .06/05/2018 | SANFORD ALGOS | 279.000 | 12,101 | | | L |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 2,307,892 | XXX | XXX |
| 044820-73-6 | ASHMORE EMRG MKS FRONTI EQUITY FUND | | .06/26/2018 | VARIOUS | 1,089.333 | 11,292 | | | L |
| 316146-17-4 | FIDELITY EMRG MKTS IND FD PREM CL | | .06/06/2018 | FIDELITY INVESTMENTS | 13,332.967 | 154,000 | | | L |
| 31635V-65-3 | FIDELITY TOTAL INTL IND FD PREM CL | | .06/06/2018 | FIDELITY INVESTMENTS | 71,163.521 | 883,000 | | | L |
| 61760X-83-6 | MORGAN STANLEY FRONTIER EMRG MKTS | | .06/06/2018 | MORGAN STANLEY & CO. INC. | 655.242 | 13,000 | | | L |
| 74144Q-86-4 | T ROWE PRICE INST MKT EQUITY FUND | | .06/06/2018 | T ROWE PRICE | 1,044.634 | 11,000 | | | L |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | | 1,072,292 | XXX | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | | 3,380,184 | XXX | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | | 3,380,184 | XXX | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | | 3,380,184 | XXX | XXX |
| 9999999 - Totals | | | | | | | 44,917,193 | XXX | 338,750 |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|-----------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 36202E-CA-5 | GNMA II POOL # 003665 | | 06/20/2018 | PRINCIPAL RECEIPT | | 24,669 | 24,669 | 24,311 | 24,296 | | 373 | | 373 | | 24,669 | | | | 520 | 01/20/2035 | 1 |
| 36202D-ZG-9 | GNMA II POOL # 3443 | | 06/20/2018 | PRINCIPAL RECEIPT | | 6,293 | 6,293 | 6,232 | 6,235 | | 58 | | 58 | | 6,293 | | | | 128 | 09/20/2033 | 1 |
| 36202E-DP-1 | GNMA II POOL # 3710 | | 06/20/2018 | PRINCIPAL RECEIPT | | 19,106 | 19,106 | 17,976 | 17,792 | | 1,314 | | 1,314 | | 19,106 | | | | 359 | 05/20/2035 | 1 |
| 36202E-FP-9 | GNMA II POOL # 3774 | | 06/20/2018 | PRINCIPAL RECEIPT | | 2,762 | 2,762 | 2,721 | 2,718 | | 45 | | 45 | | 2,762 | | | | 57 | 10/20/2035 | 1 |
| 36202E-GQ-6 | GNMA II POOL # 3807 | | 06/20/2018 | PRINCIPAL RECEIPT | | 8,715 | 8,715 | 8,482 | 8,435 | | 279 | | 279 | | 8,715 | | | | 171 | 01/20/2036 | 1 |
| 36202E-HE-2 | GNMA II POOL # 3829 | | 06/20/2018 | PRINCIPAL RECEIPT | | 8,466 | 8,466 | 8,003 | 7,908 | | 558 | | 558 | | 8,466 | | | | 152 | 03/20/2036 | 1 |
| 36202E-SG-0 | GNMA II POOL # 4447 | | 06/20/2018 | PRINCIPAL RECEIPT | | 27,613 | 27,613 | 27,544 | 27,544 | | 69 | | 69 | | 27,613 | | | | 515 | 05/20/2039 | 1 |
| 36202F-AV-8 | GNMA II POOL # 4520 | | 06/20/2018 | PRINCIPAL RECEIPT | | 37,406 | 37,406 | 37,359 | 37,350 | | 56 | | 56 | | 37,406 | | | | 879 | 08/20/2039 | 1 |
| 36202F-EW-2 | GNMA II POOL # 4649 | | 06/20/2018 | PRINCIPAL RECEIPT | | 47,827 | 47,827 | 50,293 | 50,076 | | (2,250) | | (2,250) | | 47,827 | | | | 920 | 03/20/2040 | 1 |
| 36202F-M7-8 | GNMA II POOL # 4882 | | 06/20/2018 | PRINCIPAL RECEIPT | | 78,552 | 78,552 | 82,014 | 81,423 | | (2,871) | | (2,871) | | 78,552 | | | | 1,165 | 12/20/2040 | 1 |
| 36202F-VN-3 | GNMA II POOL # 5121 | | 06/20/2018 | PRINCIPAL RECEIPT | | 54,339 | 54,339 | 56,317 | 59,258 | | (4,919) | | (4,919) | | 54,339 | | | | 895 | 07/20/2041 | 1 |
| 36202F-XB-7 | GNMA II POOL # 5174 | | 06/20/2018 | PRINCIPAL RECEIPT | | 142,790 | 142,790 | 145,254 | 145,534 | | (2,744) | | (2,744) | | 142,790 | | | | 2,103 | 09/20/2041 | 1 |
| 36202F-YJ-0 | GNMA II POOL # 5181 | | 06/20/2018 | PRINCIPAL RECEIPT | | 130,476 | 130,476 | 133,493 | 133,617 | | (3,140) | | (3,140) | | 130,476 | | | | 1,659 | 09/20/2041 | 1 |
| 36200U-TA-3 | GNMA II POOL # 573045 | | 06/20/2018 | PRINCIPAL RECEIPT | | 122,029 | 122,029 | 133,317 | 131,850 | | (9,821) | | (9,821) | | 122,029 | | | | 2,535 | 02/20/2045 | 1 |
| 36290S-SJ-6 | GNMA II POOL # 616549 | | 06/20/2018 | PRINCIPAL RECEIPT | | 5,795 | 5,795 | 6,045 | 5,910 | | (116) | | (116) | | 5,795 | | | | 128 | 08/20/2024 | 1 |
| 36194R-RF-9 | GNMA II POOL # AL4086 | | 06/20/2018 | PRINCIPAL RECEIPT | | 5,310 | 5,310 | 5,657 | 5,639 | | (329) | | (329) | | 5,310 | | | | 86 | 08/20/2046 | 1 |
| 36179N-BB-3 | GNMA II POOL # MA0934 | | 06/20/2018 | PRINCIPAL RECEIPT | | 67,090 | 67,090 | 70,172 | 69,896 | | (2,806) | | (2,806) | | 67,090 | | | | 868 | 04/20/2043 | 1 |
| 36202F-FL-5 | GNMA II POOL # 4671 | | 06/20/2018 | PRINCIPAL RECEIPT | | 49,859 | 49,859 | 52,060 | 51,751 | | (1,892) | | (1,892) | | 49,859 | | | | 929 | 04/20/2040 | 1 |
| 36202F-LH-7 | GNMA II POOL # 4828 | | 06/20/2018 | PRINCIPAL RECEIPT | | 15,127 | 15,127 | 15,881 | 15,936 | | (809) | | (809) | | 15,127 | | | | 276 | 10/20/2040 | 1 |
| 3620A6-L5-4 | GNMA II POOL # 720448 | | 06/20/2018 | PRINCIPAL RECEIPT | | 4,441 | 4,441 | 4,632 | 4,538 | | (97) | | (97) | | 4,441 | | | | 72 | 08/20/2039 | 1 |
| 36177R-NY-3 | GNMA II POOL 796706 | | 06/20/2018 | PRINCIPAL RECEIPT | | 1,934 | 1,934 | 2,094 | 2,174 | | (241) | | (241) | | 1,934 | | | | 28 | 03/20/2032 | 1 |
| 36179M-KZ-2 | GNMA II POOL MA0312 | | 06/20/2018 | PRINCIPAL RECEIPT | | 102,103 | 102,103 | 106,665 | 106,835 | | (4,733) | | (4,733) | | 102,103 | | | | 1,369 | 08/20/2042 | 1 |
| 36179M-NC-0 | GNMA II POOL MA0387 | | 06/20/2018 | PRINCIPAL RECEIPT | | 142,576 | 142,576 | 149,768 | 150,264 | | (7,688) | | (7,688) | | 142,576 | | | | 1,725 | 09/20/2042 | 1 |
| 36179M-SR-2 | GNMA II POOL MA0528 | | 06/20/2018 | PRINCIPAL RECEIPT | | 204,192 | 204,192 | 215,231 | 214,505 | | (10,313) | | (10,313) | | 204,192 | | | | 2,568 | 11/20/2042 | 1 |
| 36202C-N8-2 | GNMA POOL # 002215 | | 06/20/2018 | PRINCIPAL RECEIPT | | 580 | 580 | 548 | 554 | | 26 | | 26 | | 580 | | | | 14 | 05/20/2026 | 1 |
| 36202C-6Y-4 | GNMA POOL # 002687 | | 06/20/2018 | PRINCIPAL RECEIPT | | 1,795 | 1,795 | 1,740 | 1,737 | | 58 | | 58 | | 1,795 | | | | 40 | 12/20/2028 | 1 |
| 36202C-7L-1 | GNMA POOL # 002699 | | 06/20/2018 | PRINCIPAL RECEIPT | | 4,295 | 4,295 | 3,929 | 3,866 | | 429 | | 429 | | 4,295 | | | | 90 | 01/20/2029 | 1 |
| 36202D-AN-1 | GNMA POOL # 002713 | | 06/20/2018 | PRINCIPAL RECEIPT | | 2,939 | 2,939 | 2,891 | 2,879 | | 60 | | 60 | | 2,939 | | | | 65 | 02/20/2029 | 1 |
| 36202D-DN-8 | GNMA POOL # 002809 | | 06/20/2018 | PRINCIPAL RECEIPT | | 3,832 | 3,832 | 3,752 | 3,716 | | 116 | | 116 | | 3,832 | | | | 98 | 09/20/2029 | 1 |
| 36202D-D5-7 | GNMA POOL # 002824 | | 06/20/2018 | PRINCIPAL RECEIPT | | 1,029 | 1,029 | 1,005 | 988 | | 41 | | 41 | | 1,029 | | | | 28 | 10/20/2029 | 1 |
| 36202D-SL-1 | GNMA POOL # 003551 | | 06/20/2018 | PRINCIPAL RECEIPT | | 4,894 | 4,894 | 5,014 | 4,899 | | (6) | | (6) | | 4,894 | | | | 110 | 05/20/2019 | 1 |
| 36202E-CP-2 | GNMA POOL # 003678 | | 06/20/2018 | PRINCIPAL RECEIPT | | 11,489 | 11,489 | 11,350 | 11,349 | | 140 | | 140 | | 11,489 | | | | 233 | 02/20/2035 | 1 |
| 36202E-EQ-8 | GNMA POOL # 003743 | | 06/20/2018 | PRINCIPAL RECEIPT | | 18,788 | 18,788 | 19,237 | 18,883 | | (95) | | (95) | | 18,788 | | | | 408 | 08/20/2020 | 1 |
| 36202E-GE-3 | GNMA POOL # 003797 | | 06/20/2018 | PRINCIPAL RECEIPT | | 40,703 | 40,703 | 41,199 | 41,389 | | (686) | | (686) | | 40,703 | | | | 907 | 12/20/2035 | 1 |
| 362198-A6-0 | GNMA POOL # 270129 | | 06/15/2018 | PRINCIPAL RECEIPT | | 250 | 250 | 252 | 250 | | | | | | 250 | | | | 9 | 03/15/2019 | 1 |
| 36223D-CT-1 | GNMA POOL # 304382 | | 06/15/2018 | PRINCIPAL RECEIPT | | 360 | 360 | 354 | 356 | | 4 | | 4 | | 360 | | | | 10 | 03/15/2023 | 1 |
| 36224H-WK-8 | GNMA POOL # 329250 | | 06/15/2018 | PRINCIPAL RECEIPT | | 71 | 71 | 70 | 70 | | 1 | | 1 | | 71 | | | | 2 | 08/15/2022 | 1 |
| 36224M-T5-4 | GNMA POOL # 332772 | | 06/15/2018 | PRINCIPAL RECEIPT | | 29 | 29 | 29 | 29 | | | | | | 29 | | | | 1 | 03/15/2024 | 1 |
| 36224Q-MC-7 | GNMA POOL # 335255 | | 06/15/2018 | PRINCIPAL RECEIPT | | 72 | 72 | 71 | 71 | | | | | | 72 | | | | 2 | 02/15/2024 | 1 |
| 36203C-ME-9 | GNMA POOL # 345157 | | 06/15/2018 | PRINCIPAL RECEIPT | | 106 | 106 | 103 | 105 | | 1 | | 1 | | 106 | | | | 3 | 01/15/2024 | 1 |
| 36203C-M5-8 | GNMA POOL # 345180 | | 06/15/2018 | PRINCIPAL RECEIPT | | 137 | 137 | 133 | 134 | | 2 | | 2 | | 137 | | | | 3 | 09/15/2023 | 1 |
| 36203E-L8-9 | GNMA POOL # 346951 | | 06/15/2018 | PRINCIPAL RECEIPT | | 10 | 10 | 9 | 9 | | | | | | 10 | | | | 12 | 12/15/2023 | 1 |
| 36203E-N9-5 | GNMA POOL # 347016 | | 06/15/2018 | PRINCIPAL RECEIPT | | 14 | 14 | 14 | 14 | | | | | | 14 | | | | 1 | 01/15/2024 | 1 |
| 36203F-GV-1 | GNMA POOL # 347712 | | 06/15/2018 | PRINCIPAL RECEIPT | | 15 | 15 | 15 | 15 | | | | | | 15 | | | | 1 | 01/15/2024 | 1 |
| 36203K-KX-1 | GNMA POOL # 351410 | | 06/15/2018 | PRINCIPAL RECEIPT | | 18 | 18 | 18 | 18 | | | | | | 18 | | | | 1 | 01/15/2024 | 1 |
| 36203K-LG-7 | GNMA POOL # 351427 | | 06/15/2018 | PRINCIPAL RECEIPT | | 63 | 63 | 61 | 62 | | 1 | | 1 | | 63 | | | | 1 | 01/15/2024 | 1 |
| 36203P-CF-8 | GNMA POOL # 354770 | | 06/15/2018 | PRINCIPAL RECEIPT | | 210 | 210 | 208 | 209 | | 1 | | 1 | | 210 | | | | 5 | 03/15/2024 | 1 |
| 36202D-SJ-6 | GNMA POOL # 3549 | | 06/20/2018 | PRINCIPAL RECEIPT | | 9,856 | 9,856 | 9,719 | 9,822 | | 34 | | 34 | | 9,856 | | | | 171 | 05/20/2019 | 1 |
| 36204K-JU-4 | GNMA POOL # 372077 | | 06/15/2018 | PRINCIPAL RECEIPT | | 132 | 132 | 130 | 131 | | 1 | | 1 | | 132 | | | | 3 | 04/15/2024 | 1 |
| 36204Y-CG-6 | GNMA POOL # 383571 | | 06/15/2018 | PRINCIPAL RECEIPT | | 80 | 80 | 78 | 79 | | 1 | | 1 | | 80 | | | | 2 | 03/15/2024 | 1 |
| 36205A-WI-1 | GNMA POOL # 385237 | | 06/15/2018 | PRINCIPAL RECEIPT | | 74 | 74 | 73 | 73 | | 1 | | 1 | | 74 | | | | 2 | 04/15/2024 | 1 |
| 36205N-RB-4 | GNMA POOL # 395682 | | 06/15/2018 | PRINCIPAL RECEIPT | | 14 | 14 | 14 | 14 | | | | | | 14 | | | | 1 | 11/15/2024 | 1 |
| 36206G-3C-2 | GNMA POOL # 411295 | | 06/15/2018 | PRINCIPAL RECEIPT | | 132 | 132 | 131 | 132 | | 1 | | 1 | | 132 | | | | 3 | 07/15/2025 | 1 |
| 36206L-CR-8 | GNMA POOL # 414180 | | 06/15/2018 | PRINCIPAL RECEIPT | | 312 | 312 | 303 | 306 | | 6 | | 6 | | 312 | | | | 7 | 09/15/2025 | 1 |
| 36206R-EU-6 | GNMA POOL # 418747 | | 06/15/2018 | PRINCIPAL RECEIPT | | 35 | 35 | 34 | 35 | | 1 | | 1 | | 35 | | | | 1 | 09/15/2025 | 1 |
| 36207E-2V-5 | GNMA POOL # 430188 | | 06/15/2018 | PRINCIPAL RECEIPT | | 301 | 301 | 295 | 295 | | 6 | | 6 | | 301 | | | | 7 | 01/15/2027 | 1 |
| 36207K-H5-2 | GNMA POOL # 434152 | | 06/15/2018 | PRINCIPAL RECEIPT | | 561 | 561 | 581 | 592 | | (31) | | (31) | | 561 | | | | 11 | 01/15/2029 | 1 |
| 36207S-M6-7 | GNMA POOL # 440581 | | 06/15/2018 | PRINCIPAL RECEIPT | | 653 | 653 | 639 | 640 | | 13 | | 13 | | 653 | | | | 16 | 03/15/2027 | 1 |

E05

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|----------------------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 36208D-PY-5 | GNMA POOL # 447839 | | 06/15/2018 | PRINCIPAL RECEIPT | | 436 | 436 | 447 | 445 | | (9) | | (9) | | 436 | | | | 11 | 11/15/2027 | 1 |
| 36208V-ZB-0 | GNMA POOL # 462570 | | 06/15/2018 | PRINCIPAL RECEIPT | | 730 | 730 | 753 | 734 | | (4) | | (4) | | 730 | | | | 19 | 03/15/2028 | 1 |
| 36209G-AT-4 | GNMA POOL # 470818 | | 06/15/2018 | PRINCIPAL RECEIPT | | 175 | 175 | 176 | 176 | | | | | | 175 | | | | 4 | 08/15/2029 | 1 |
| 36209W-4X-7 | GNMA POOL # 484238 | | 06/15/2018 | PRINCIPAL RECEIPT | | 340 | 340 | 348 | 348 | | (8) | | (8) | | 340 | | | | 8 | 09/15/2028 | 1 |
| 36211B-YW-8 | GNMA POOL # 508425 | | 06/15/2018 | PRINCIPAL RECEIPT | | 256 | 256 | 262 | 265 | | (8) | | (8) | | 256 | | | | 6 | 01/15/2031 | 1 |
| 36211S-D8-7 | GNMA POOL # 521327 | | 06/15/2018 | PRINCIPAL RECEIPT | | 51,094 | 51,094 | 52,204 | 51,825 | | (731) | | (731) | | 51,094 | | | | 1,036 | 05/15/2035 | 1 |
| 36201K-AV-8 | GNMA POOL # 585120 | | 06/15/2018 | PRINCIPAL RECEIPT | | 4,063 | 4,063 | 4,201 | 4,236 | | (173) | | (173) | | 4,063 | | | | 82 | 12/15/2032 | 1 |
| 36200E-B2-6 | GNMA POOL # 598657 | | 06/15/2018 | PRINCIPAL RECEIPT | | 914 | 914 | 927 | 928 | | (14) | | (14) | | 914 | | | | 17 | 05/15/2035 | 1 |
| 36200K-J7-3 | GNMA POOL # 603386 | | 06/15/2018 | PRINCIPAL RECEIPT | | 22,388 | 22,388 | 23,431 | 23,262 | | (874) | | (874) | | 22,388 | | | | 450 | 01/15/2033 | 1 |
| 36200K-KQ-9 | GNMA POOL # 603403 | | 06/15/2018 | PRINCIPAL RECEIPT | | 16,116 | 16,116 | 16,819 | 16,531 | | (415) | | (415) | | 16,116 | | | | 387 | 10/15/2034 | 1 |
| 36200M-TF-0 | GNMA POOL # 604550 | | 06/15/2018 | PRINCIPAL RECEIPT | | 11,685 | 11,685 | 11,599 | 11,596 | | 89 | | 89 | | 11,685 | | | | 196 | 08/15/2033 | 1 |
| 36200M-VW-0 | GNMA POOL # 604629 | | 06/15/2018 | PRINCIPAL RECEIPT | | 23,378 | 23,378 | 23,992 | 23,874 | | (496) | | (496) | | 23,378 | | | | 385 | 09/15/2033 | 1 |
| 36200N-BP-5 | GNMA POOL # 604946 | | 06/15/2018 | PRINCIPAL RECEIPT | | 11,822 | 11,822 | 11,473 | 11,450 | | 373 | | 373 | | 11,822 | | | | 237 | 01/15/2034 | 1 |
| 36202T-G5-9 | GNMA POOL # 608720 | | 06/15/2018 | PRINCIPAL RECEIPT | | 8,048 | 8,048 | 8,146 | 8,082 | | (34) | | (34) | | 8,048 | | | | 136 | 11/15/2024 | 1 |
| 36202U-D4-2 | GNMA POOL # 609523 | | 06/15/2018 | PRINCIPAL RECEIPT | | 1,840 | 1,840 | 1,899 | 1,878 | | (38) | | (38) | | 1,840 | | | | 34 | 12/15/2033 | 1 |
| 36230R-Y3-1 | GNMA POOL # 615530 | | 06/15/2018 | PRINCIPAL RECEIPT | | 43,008 | 43,008 | 43,291 | 43,223 | | (214) | | (214) | | 43,008 | | | | 808 | 09/15/2033 | 1 |
| 36290S-RR-4 | GNMA POOL # 616196 | | 06/15/2018 | PRINCIPAL RECEIPT | | 5,396 | 5,396 | 5,491 | 5,438 | | (42) | | (42) | | 5,396 | | | | 104 | 01/15/2024 | 1 |
| 36290T-GM-5 | GNMA POOL # 616804 | | 06/20/2018 | PRINCIPAL RECEIPT | | 1,918 | 1,918 | 1,941 | 1,930 | | (12) | | (12) | | 1,918 | | | | 38 | 01/20/2025 | 1 |
| 36290X-NE-6 | GNMA POOL # 620589 | | 06/15/2018 | PRINCIPAL RECEIPT | | 4,007 | 4,007 | 3,974 | 3,975 | | 32 | | 32 | | 4,007 | | | | 67 | 09/15/2033 | 1 |
| 36291B-ST-0 | GNMA POOL # 623758 | | 06/15/2018 | PRINCIPAL RECEIPT | | 36,258 | 36,258 | 37,419 | 36,869 | | (611) | | (611) | | 36,258 | | | | 523 | 01/15/2034 | 1 |
| 36291P-5P-7 | GNMA POOL # 634554 | | 06/20/2018 | PRINCIPAL RECEIPT | | 1,865 | 1,865 | 1,941 | 1,901 | | (36) | | (36) | | 1,865 | | | | 41 | 09/20/2024 | 1 |
| 36291S-AR-1 | GNMA POOL # 636416 | | 06/15/2018 | PRINCIPAL RECEIPT | | 29,820 | 29,820 | 30,240 | 30,042 | | (222) | | (222) | | 29,820 | | | | 502 | 12/15/2024 | 1 |
| 36291S-FW-5 | GNMA POOL # 636581 | | 06/15/2018 | PRINCIPAL RECEIPT | | 964 | 964 | 987 | 977 | | (13) | | (13) | | 964 | | | | 19 | 08/15/2025 | 1 |
| 36291U-E7-6 | GNMA POOL # 638358 | | 06/15/2018 | PRINCIPAL RECEIPT | | 4,885 | 4,885 | 4,940 | 4,930 | | (46) | | (46) | | 4,885 | | | | 90 | 02/15/2035 | 1 |
| 36291U-S9-7 | GNMA POOL # 638744 | | 06/15/2018 | PRINCIPAL RECEIPT | | 2,057 | 2,057 | 2,122 | 2,100 | | (43) | | (43) | | 2,057 | | | | 45 | 05/15/2037 | 1 |
| 36291X-SM-2 | GNMA POOL # 641424 | | 06/15/2018 | PRINCIPAL RECEIPT | | 52,958 | 52,958 | 53,446 | 53,125 | | (167) | | (167) | | 52,958 | | | | 1,151 | 05/15/2025 | 1 |
| 36292B-HC-3 | GNMA POOL # 643827 | | 06/15/2018 | PRINCIPAL RECEIPT | | 20,664 | 20,664 | 20,854 | 20,740 | | (76) | | (76) | | 20,664 | | | | 380 | 08/15/2025 | 1 |
| 36292B-HV-1 | GNMA POOL # 643844 | | 06/15/2018 | PRINCIPAL RECEIPT | | 3,815 | 3,815 | 3,892 | 3,864 | | (49) | | (49) | | 3,815 | | | | 77 | 10/15/2025 | 1 |
| 36292K-HD-1 | GNMA POOL # 651028 | | 06/15/2018 | PRINCIPAL RECEIPT | | 7,525 | 7,525 | 7,695 | 7,597 | | (72) | | (72) | | 7,525 | | | | 153 | 12/15/2025 | 1 |
| 36296H-7F-0 | GNMA POOL # 692194 | | 06/15/2018 | PRINCIPAL RECEIPT | | 428 | 428 | 439 | 446 | | (18) | | (18) | | 428 | | | | 10 | 11/15/2038 | 1 |
| 36296H-7H-6 | GNMA POOL # 692196 | | 06/15/2018 | PRINCIPAL RECEIPT | | 1,748 | 1,748 | 1,773 | 1,773 | | (25) | | (25) | | 1,748 | | | | 39 | 11/15/2038 | 1 |
| 36296H-7L-7 | GNMA POOL # 692199 | | 06/15/2018 | PRINCIPAL RECEIPT | | 467 | 467 | 477 | 481 | | (13) | | (13) | | 467 | | | | 10 | 11/15/2038 | 1 |
| 36297B-JT-9 | GNMA POOL # 706874 | | 06/15/2018 | PRINCIPAL RECEIPT | | 5,601 | 5,601 | 5,822 | 5,750 | | (149) | | (149) | | 5,601 | | | | 75 | 11/15/2030 | 1 |
| 3620AS-PH-6 | GNMA POOL # 738524 | | 06/15/2018 | PRINCIPAL RECEIPT | | 76,359 | 76,359 | 78,411 | 78,547 | | (2,188) | | (2,188) | | 76,359 | | | | 1,204 | 07/15/2041 | 1 |
| 3620AS-PX-1 | GNMA POOL # 738538 | | 06/15/2018 | PRINCIPAL RECEIPT | | 89,694 | 89,694 | 92,511 | 92,605 | | (2,911) | | (2,911) | | 89,694 | | | | 1,266 | 07/15/2041 | 1 |
| 3620AT-IV-6 | GNMA POOL # 739372 | | 06/15/2018 | PRINCIPAL RECEIPT | | 3,882 | 3,882 | 4,089 | 4,103 | | (221) | | (221) | | 3,882 | | | | 58 | 04/15/2040 | 1 |
| 3620AU-W5-9 | GNMA POOL # 740568 | | 06/15/2018 | PRINCIPAL RECEIPT | | 11,410 | 11,410 | 12,139 | 11,844 | | (434) | | (434) | | 11,410 | | | | 180 | 10/15/2040 | 1 |
| 3620AV-FW-7 | GNMA POOL # 740981 | | 06/15/2018 | PRINCIPAL RECEIPT | | 188,599 | 188,599 | 200,357 | 197,834 | | (9,235) | | (9,235) | | 188,599 | | | | 3,526 | 10/15/2040 | 1 |
| 36176E-NH-0 | GNMA POOL # 763892 | | 06/15/2018 | PRINCIPAL RECEIPT | | 13,631 | 13,631 | 14,459 | 14,239 | | (609) | | (609) | | 13,631 | | | | 183 | 10/15/2033 | 1 |
| 36225B-ZA-9 | GNMA POOL # 781637 | | 06/15/2018 | PRINCIPAL RECEIPT | | 18,989 | 18,989 | 18,556 | 18,565 | | 424 | | 424 | | 18,989 | | | | 294 | 07/15/2033 | 1 |
| 36241L-MH-6 | GNMA POOL # 783060 | | 06/15/2018 | PRINCIPAL RECEIPT | | 27,660 | 27,660 | 29,458 | 29,439 | | (1,779) | | (1,779) | | 27,660 | | | | 378 | 08/15/2040 | 1 |
| 36225D-AS-3 | GNMA POOL # 80916 | | 06/20/2018 | PRINCIPAL RECEIPT | | 9,748 | 9,748 | 9,703 | 9,710 | | 39 | | 39 | | 9,748 | | | | 91 | 05/20/2034 | 1 |
| 36178Q-GZ-9 | GNMA POOL # AB3816 | | 06/15/2018 | PRINCIPAL RECEIPT | | 254,723 | 254,723 | 260,057 | 259,463 | | (4,740) | | (4,740) | | 254,723 | | | | 3,545 | 11/15/2042 | 1 |
| 36202Z-EZ-0 | GNMA POOL #22852 | | 06/20/2018 | PRINCIPAL RECEIPT | | 792 | 792 | 767 | 757 | | 35 | | 35 | | 792 | | | | 21 | 12/20/2029 | 1 |
| 36241L-KA-3 | GNMA POOL #782989 | | 06/15/2018 | PRINCIPAL RECEIPT | | 80,374 | 80,374 | 83,486 | 83,167 | | (2,793) | | (2,793) | | 80,374 | | | | 1,247 | 06/15/2040 | 1 |
| 38379K-BP-2 | GNMA REMI CS 2015-23 CL VA | | 06/18/2018 | PRINCIPAL RECEIPT | | 48,142 | 48,142 | 46,825 | 47,307 | | 835 | | 835 | | 48,142 | | | | 451 | 06/16/2037 | 1 |
| 38373X-DM-5 | GNMA REMI CS SER 2002-45 CL QE | | 06/20/2018 | PRINCIPAL RECEIPT | | 21,599 | 21,599 | 22,133 | 22,061 | | (462) | | (462) | | 21,599 | | | | 526 | 06/20/2032 | 1 |
| 38376G-F4-7 | GNMA REMI CS SER 2011-16 CL C | | 06/18/2018 | PRINCIPAL RECEIPT | | 46,294 | 46,294 | 46,323 | 46,300 | | (5) | | (5) | | 46,294 | | | | 594 | 09/16/2046 | 1 |
| 38377Q-LJ-4 | GNMA REMI CS SER 2011-25 CL ND | | 06/18/2018 | PRINCIPAL RECEIPT | | 574,131 | 574,131 | 573,144 | 573,086 | | 1,045 | | 1,045 | | 574,131 | | | | 8,952 | 12/16/2039 | 1 |
| 38376G-K6-6 | GNMA REMI CS SER 2011-38 CLASS B | | 06/18/2018 | PRINCIPAL RECEIPT | | 1,432,727 | 1,432,727 | 1,610,643 | 1,461,632 | | (28,905) | | (28,905) | | 1,432,727 | | | | 22,161 | 12/16/2049 | 1 |
| 38376G-W3-0 | GNMA REMI CS SER 2011-86 CL B | | 06/18/2018 | PRINCIPAL RECEIPT | | 90,624 | 90,624 | 92,291 | 90,829 | | (205) | | (205) | | 90,624 | | | | 917 | 02/16/2041 | 1 |
| 38378B-EM-7 | GNMA REMI CS SER 2012-28 CL B | | 06/18/2018 | PRINCIPAL RECEIPT | | 82,371 | 82,371 | 83,195 | 82,552 | | (181) | | (181) | | 82,371 | | | | 798 | 12/16/2040 | 1 |
| 38378T-GQ-8 | GNMA REMI CS SER 2013-100 CL MA | | 06/20/2018 | PRINCIPAL RECEIPT | | 74,671 | 74,671 | 77,787 | 76,697 | | (2,025) | | (2,025) | | 74,671 | | | | 954 | 02/20/2043 | 1 |
| 38378K-2A-6 | GNMA REMI CS SER 2013-140 CL AG | | 06/18/2018 | PRINCIPAL RECEIPT | | 10,269 | 10,269 | 10,743 | 10,605 | | (336) | | (336) | | 10,269 | | | | 110 | 05/16/2045 | 1 |
| 38378K-4A-4 | GNMA REMI CS SER 2013-141 CL AB | | 06/18/2018 | PRINCIPAL RECEIPT | | 73,948 | 73,948 | 74,318 | 74,070 | | (122) | | (122) | | 73,948 | | | | 565 | 04/16/2043 | 1 |
| 38378N-FL-2 | GNMA REMI CS SER 2013-158 AB | | 06/18/2018 | PRINCIPAL RECEIPT | | 39,973 | 39,973 | 42,312 | 41,205 | | (1,232) | | (1,232) | | 39,973 | | | | 400 | 08/16/2053 | 1 |
| 38378M-UG-8 | GNMA REMI CS SER 2013-53 CL KA | | 06/20/2018 | PRINCIPAL RECEIPT | | 274,753 | 274,753 | 283,510 | 280,511 | | (5,758) | | (5,758) | | 274,753 | | | | 2,993 | 10/20/2041 | 1 |
| 38378T-AL-4 | GNMA REMI CS SER 2013-71 CL LA | | 06/20/2018 | PRINCIPAL RECEIPT | | 160,645 | 160,645 | 161,870 | 161,416 | | (770) | | (770) | | 160,645 | | | | 1,831 | 10/20/2042 | 1 |

E05.1

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|------------------------------------|---------|---------------|--------------------------------|---------------------------|---------------|------------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 38378X-UB-3 | GNMA REMICS SER 2013-85 CL A | | 06/18/2018 | PRINCIPAL RECEIPT | | 36,873 | 36,873 | 34,702 | 35,565 | | 1,307 | | 1,307 | | 36,873 | | | | 232 | 09/16/2046 | 1 |
| 38378X-CF-6 | GNMA REMICS SER 2014-105 CL BA | | 06/18/2018 | PRINCIPAL RECEIPT | | 208,603 | 208,603 | 209,451 | 208,905 | | (302) | | (302) | | 208,603 | | | | 1,279 | 02/16/2039 | 1 |
| 38378X-FG-1 | GNMA REMICS SER 2014-112 CL AB | | 06/18/2018 | PRINCIPAL RECEIPT | | 1,180,263 | 1,180,263 | 1,202,439 | 1,187,209 | | (6,947) | | (6,947) | | 1,180,263 | | | | 7,313 | 12/16/2040 | 1 |
| 38378X-NN-7 | GNMA REMICS SER 2014-135 CL AK | | 06/18/2018 | PRINCIPAL RECEIPT | | 19,322 | 19,322 | 20,038 | 19,938 | | (616) | | (616) | | 19,322 | | | | 224 | 08/16/2055 | 1 |
| 38378N-UA-9 | GNMA REMICS SER 2014-14 CL AG | | 06/18/2018 | PRINCIPAL RECEIPT | | 18,029 | 18,029 | 18,125 | 18,074 | | (45) | | (45) | | 18,029 | | | | 148 | 01/16/2042 | 1 |
| 38378X-RZ-6 | GNMA REMICS SER 2014-143 CL AB | | 06/18/2018 | PRINCIPAL RECEIPT | | 1,079,878 | 1,079,878 | 1,104,428 | 1,087,162 | | (7,284) | | (7,284) | | 1,079,878 | | | | 11,083 | 03/16/2040 | 1 |
| 38378X-VL-2 | GNMA REMICS SER 2014-155 CL VA | | 06/18/2018 | PRINCIPAL RECEIPT | | 48,477 | 48,477 | 48,358 | 48,405 | | 71 | | 71 | | 48,477 | | | | 487 | 03/16/2037 | 1 |
| 38378N-J2-0 | GNMA REMICS SER 2014-40 CL CA | | 06/18/2018 | PRINCIPAL RECEIPT | | 731,687 | 731,687 | 730,217 | 730,765 | | 922 | | 922 | | 731,687 | | | | 5,030 | 11/16/2041 | 1 |
| 38379K-K8-0 | GNMA REMICS SER 2015-128 CL AJ | | 06/18/2018 | PRINCIPAL RECEIPT | | 20,858 | 20,858 | 21,232 | 21,144 | | (286) | | (286) | | 20,858 | | | | 181 | 11/16/2055 | 1 |
| 38379K-6D-5 | GNMA REMICS SER 2015-163 CL AH | | 06/18/2018 | PRINCIPAL RECEIPT | | 18,377 | 18,377 | 18,185 | 18,252 | | 125 | | 125 | | 18,377 | | | | 174 | 04/16/2056 | 1 |
| 38379K-TT-5 | GNMA REMICS SER 2015-93 CLASS AB | | 06/18/2018 | PRINCIPAL RECEIPT | | 689,575 | 689,575 | 686,369 | 687,615 | | 1,960 | | 1,960 | | 689,575 | | | | 5,691 | 01/16/2047 | 1 |
| 38379Y-6L-7 | GNMA REMICS SER 2016-125 CL DA | | 06/18/2018 | PRINCIPAL RECEIPT | | 9,710 | 9,710 | 9,721 | 9,718 | | (9) | | (9) | | 9,710 | | | | 70 | 12/16/2047 | 1 |
| 38379U-Y9-2 | GNMA REMICS SER 2016-152 CL EB | | 06/18/2018 | PRINCIPAL RECEIPT | | 38,592 | 38,592 | 38,918 | 38,861 | | (269) | | (269) | | 38,592 | | | | 316 | 08/15/2058 | 1 |
| 38379U-TB-2 | GNMA REMICS SER 2016-72 CL AB | | 06/18/2018 | PRINCIPAL RECEIPT | | 26,586 | 26,586 | 26,817 | 26,762 | | (176) | | (176) | | 26,586 | | | | 243 | 04/16/2049 | 1 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC SEC NTS | | 06/07/2018 | VARIOUS | | 90,552 | 90,552 | 90,552 | 90,552 | | | | | | 90,552 | | | | 802 | 06/07/2022 | 1 |
| 83162C-SV-6 | U S SBA PART CERT SER 2009-20J | | 04/02/2018 | PRINCIPAL RECEIPT | | 53,300 | 53,300 | 55,424 | 54,971 | | (29) | | (29) | | 54,942 | | (1,642) | (1,642) | 1,280 | 10/01/2029 | 1 |
| 83162C-YR-8 | U S SBA PART CERT SER 2017-20F | | 06/01/2018 | PRINCIPAL RECEIPT | | 39,002 | 39,002 | 39,002 | 39,002 | | | | | | 39,002 | | | | 139 | 06/01/2037 | 1 |
| 83162C-WY-5 | U S SBA PART CERTIF SER 2015-20D | | 04/02/2018 | PRINCIPAL RECEIPT | | 474,500 | 474,500 | 474,500 | 474,500 | | | | | | 474,500 | | | | 9,667 | 04/01/2035 | 1 |
| 83162C-WV-2 | U S SBA PARTIC CERT SER 2013-20J | | 04/02/2018 | PRINCIPAL RECEIPT | | 540,306 | 540,306 | 540,306 | 540,306 | | | | | | 540,306 | | | | 15,718 | 10/01/2033 | 1 |
| 83162C-VX-8 | U S SBA PARTIC CERTIF SER 2013-20K | | 05/01/2018 | PRINCIPAL RECEIPT | | 253,578 | 253,578 | 253,578 | 253,578 | | | | | | 253,578 | | | | 7,528 | 11/01/2033 | 1 |
| 83162C-QH-9 | U S SBA SBIC SER 2006-20F | | 06/01/2018 | PRINCIPAL RECEIPT | | 45,434 | 45,434 | 45,434 | 45,434 | | | | | | 45,434 | | | | | 06/01/2026 | 1 |
| 83162C-MZ-3 | U S SBA SBIC-PS 2003-20E | | 05/01/2018 | PRINCIPAL RECEIPT | | 29,427 | 29,427 | 29,368 | 29,402 | | 3 | | 3 | | 29,405 | | 21 | 21 | 683 | 05/01/2023 | 1 |
| 831641-EM-3 | U S SBA SBIC-PS 2008-10B | | 05/10/2018 | PRINCIPAL RECEIPT | | 486,253 | 486,253 | 486,253 | 486,253 | | | | | | 486,253 | | | | 14,333 | 08/10/2018 | 1 |
| 83162C-NR-0 | U S SBA SER 2004-20D | | 04/02/2018 | PRINCIPAL RECEIPT | | 15,770 | 15,770 | 15,267 | 15,528 | | 10 | | 10 | | 15,538 | | 232 | 232 | 376 | 04/01/2024 | 1 |
| 83162C-PV-9 | U S SBA SER 2005-20J | | 04/02/2018 | PRINCIPAL RECEIPT | | 12,442 | 12,442 | 12,473 | 12,459 | | 1 | | 1 | | 12,459 | | (17) | (17) | 317 | 10/01/2025 | 1 |
| 83162C-PX-5 | U S SBA SER 2005-20K | | 05/01/2018 | PRINCIPAL RECEIPT | | 31,534 | 31,534 | 31,569 | 31,552 | | 2 | | 2 | | 31,553 | | (19) | (19) | 845 | 11/01/2025 | 1 |
| 83162C-OP-1 | U S SBA SER 2006-20J | | 04/02/2018 | PRINCIPAL RECEIPT | | 70,104 | 70,104 | 70,214 | 70,165 | | 5 | | 5 | | 70,169 | | (65) | (65) | 1,882 | 10/01/2026 | 1 |
| 83162C-SP-9 | U S SBA SER 2009-20F | | 06/01/2018 | PRINCIPAL RECEIPT | | 55,249 | 55,249 | 55,249 | 55,249 | | | | | | 55,249 | | | | 353 | 06/01/2029 | 1 |
| 83162C-TE-3 | U S SBA SER 2010-20D | | 04/02/2018 | PRINCIPAL RECEIPT | | 294,639 | 294,639 | 320,466 | 313,579 | | (312) | | (312) | | 313,267 | | (18,628) | (18,628) | 8,846 | 04/01/2030 | 1 |
| 83162C-UV-3 | U S SBA SER 2012-20F | | 06/01/2018 | PRINCIPAL RECEIPT | | 150,739 | 150,739 | 150,739 | 150,739 | | | | | | 150,739 | | | | 1,039 | 06/01/2032 | 1 |
| 83162C-VY-6 | U S SBA SER 2013-20L | | 06/01/2018 | PRINCIPAL RECEIPT | | 278,785 | 278,785 | 278,785 | 278,785 | | | | | | 278,785 | | | | 2,471 | 12/01/2033 | 1 |
| 83162C-WE-9 | U S SBA SER 2014-20D | | 04/02/2018 | PRINCIPAL RECEIPT | | 838,999 | 838,999 | 838,999 | 838,999 | | | | | | 838,999 | | | | 24,900 | 04/01/2034 | 1 |
| 83162C-WH-2 | U S SBA SER 2014-20F | | 06/01/2018 | PRINCIPAL RECEIPT | | 660,243 | 660,243 | 660,243 | 660,243 | | | | | | 660,243 | | | | 7,063 | 06/01/2034 | 1 |
| 83162C-NA-7 | U S SBA SER SBIC-PC 2003-20F | | 06/01/2018 | PRINCIPAL RECEIPT | | 140,392 | 140,392 | 137,234 | 139,204 | | 86 | | 86 | | 139,290 | | 1,102 | 1,102 | | 06/01/2023 | 1 |
| 831628-EG-3 | US SBA 25 YR POOL # 100135 | | 06/27/2018 | PRINCIPAL RECEIPT | | 6,656 | 6,656 | 7,072 | | | (416) | | (416) | | 6,656 | | | | 14 | 04/25/2043 | 1 |
| 831628-DN-9 | US SBA 25 YR POOL #100109 | | 06/27/2018 | PRINCIPAL RECEIPT | | 6,369 | 6,369 | 6,677 | 6,666 | | (298) | | (298) | | 6,369 | | | | 89 | 07/25/2040 | 1 |
| 83162C-RA-3 | US SBA SER 2007-20E | | 05/01/2018 | PRINCIPAL RECEIPT | | 100,238 | 100,238 | 97,920 | 98,833 | | 47 | | 47 | | 98,880 | | 1,359 | 1,359 | 2,661 | 05/01/2027 | 1 |
| 83162C-SE-4 | US SBA SER 2008-20L | | 06/01/2018 | PRINCIPAL RECEIPT | | 93,767 | 93,767 | 93,767 | 93,767 | | | | | | 93,767 | | | | 455 | 12/01/2028 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 14,391,104 | 14,391,108 | 14,738,119 | 14,532,681 | | (130,992) | | (130,992) | | 14,408,761 | | (17,657) | (17,657) | 216,476 | XXX | XXX |
| 373384-5C-6 | GEORGIA ST GO BONDS 2016B | | 04/26/2018 | RAYMOND JAMES & ASSOC. | | 1,836,800 | 2,000,000 | 2,006,660 | 2,005,697 | | (202) | | (202) | | 2,005,496 | | (168,696) | (168,696) | 41,844 | 02/01/2032 | 1FE |
| 88607L-XP-7 | OREGON ST GO SER 2003 | | 06/01/2018 | PRINCIPAL RECEIPT | | 220,440 | 220,440 | 258,184 | 243,549 | | (1,625) | | (1,625) | | 241,924 | | (21,484) | (21,484) | | 06/01/2023 | 1FE |
| 882722-VH-1 | TEXAS ST TRANS COMM GO BDS 2010A | | 04/24/2018 | JANNEY, MONTGOMERY, SCOTT | | 4,073,400 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | 73,400 | 73,400 | 80,246 | 04/01/2021 | 1FE |
| 917542-OR-6 | UTAH ST GO SER 2009D | | 06/18/2018 | MORGAN STANLEY SMITH BARNEY LL | | 2,045,550 | 1,950,000 | 2,149,502 | 2,064,234 | | (11,272) | | (11,272) | | 2,052,961 | | (7,411) | (7,411) | 86,090 | 07/01/2024 | 1FE |
| 93974C-PG-9 | WASHINGTON ST GO BDS SER 2010D TAX | | 05/22/2018 | OPPENHEIMER GOVTL SECS | | 1,308,712 | 1,250,000 | 1,353,825 | 1,288,663 | | (3,980) | | (3,980) | | 1,284,682 | | 24,030 | 24,030 | 46,656 | 08/01/2021 | 1FE |
| 93974C-RA-0 | WASHINGTON ST GO BDS SER 2010F | | 06/18/2018 | VINING-SPARKS IBG | | 4,195,160 | 4,000,000 | 3,937,120 | 3,972,225 | | 2,557 | | 2,557 | | 3,974,782 | | 220,378 | 220,378 | 154,857 | 08/01/2022 | 1FE |
| 97705L-ZG-5 | WISCONSIN ST GO BDS 2010 SER B | | 05/22/2018 | FIFTH THIRD SECURITIES INC | | 2,068,300 | 2,000,000 | 1,999,920 | 1,999,966 | | 3 | | 3 | | 1,999,969 | | 68,331 | 68,331 | 52,442 | 05/01/2022 | 1FE |
| 97705L-WQ-6 | WISCONSIN ST GO SER D TAX | | 05/22/2018 | FIFTH THIRD SECURITIES INC | | 1,572,270 | 1,500,000 | 1,442,175 | 1,460,046 | | 1,129 | | 1,129 | | 1,461,174 | | 111,096 | 111,096 | 45,675 | 05/01/2028 | 1FE |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 17,320,632 | 16,920,440 | 17,147,386 | 17,034,380 | | (13,390) | | (13,390) | | 17,020,988 | | 299,644 | 299,644 | 507,810 | XXX | XXX |
| 736560-ES-8 | CITY OF PORTLAND ME SER B GO BONDS | | 06/28/2018 | CITIGROUP GLOBAL MKTS INC | | 1,074,916 | 1,020,000 | 1,040,135 | 1,026,223 | | (1,080) | | (1,080) | | 1,025,143 | | 49,773 | 49,773 | 49,038 | 09/01/2030 | 1FE |
| 406360-NA-1 | HALLSVILLE TX INDP SCH DIST | | 06/28/2018 | STIFEL, NICOLAUS & CO | | 2,084,720 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 84,720 | 84,720 | 98,974 | 02/15/2026 | 1FE |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 3,159,636 | 3,020,000 | 3,040,135 | 3,026,223 | | (1,080) | | (1,080) | | | | | | | | |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|----------------------|------------------------------------|---------|---------------|-----------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) | |
| 196479-WN-6 | COLORADO ST HSG FIN CL I SER 2013 | | 06/05/2018 | CALLED | | 70,000 | 70,000 | 70,000 | 70,000 | | | | | | 70,000 | | | | 817 | 09/01/2041 | 1FE | |
| 25477P-NT-8 | DIST OF COLUMBIA HSG FIN SER 2017 | | 06/01/2018 | PRINCIPAL RECEIPT | | 8,492 | 8,492 | 8,492 | 8,492 | | | | | | 8,492 | | | | 107 | 03/01/2049 | 1FE | |
| 34074M-JB-8 | FLORIDA HSG FIN CORP 2013 SER A | | 06/01/2018 | PRINCIPAL RECEIPT | | 56,524 | 56,524 | 56,524 | 56,524 | | | | | | 56,524 | | | | 643 | 07/01/2041 | 1FE | |
| 34074M-KC-4 | FLORIDA HSG FIN CORP 2014 SER A | | 06/01/2018 | PRINCIPAL RECEIPT | | 30,922 | 30,922 | 30,922 | 30,922 | | | | | | 30,922 | | | | 388 | 01/01/2036 | 1FE | |
| 34074M-JC-6 | FLORIDA ST HSG FIN CORP 2013 SER B | | 06/01/2018 | PRINCIPAL RECEIPT | | 105,474 | 105,474 | 105,474 | 105,474 | | | | | | 105,474 | | | | 1,197 | 07/01/2041 | 1FE | |
| 34074M-PF-2 | FLORIDA ST HSG FIN CORP SER 2016 A | | 06/06/2018 | PRINCIPAL RECEIPT | | 83,687 | 83,687 | 83,687 | 83,687 | | | | | | 83,687 | | | | 858 | 01/01/2043 | 1FE | |
| 34074M-PG-0 | FLORIDA ST HSG FIN CORP SER 2016 B | | 06/06/2018 | PRINCIPAL RECEIPT | | 109,409 | 109,409 | 109,409 | 109,409 | | | | | | 109,409 | | | | 1,171 | 01/01/2043 | 1FE | |
| 31371G-YG-9 | FNMA POOL # 251911 | | 06/25/2018 | PRINCIPAL RECEIPT | | 1,449 | 1,449 | 1,449 | 1,449 | | | | | | 1,449 | | | | 38 | 08/01/2018 | 1 | |
| 31371N-V7-7 | FNMA POOL # 257238 | | 06/25/2018 | PRINCIPAL RECEIPT | | 15,856 | 15,856 | 15,178 | 15,035 | | 821 | | | 821 | 15,856 | | | | 271 | 06/01/2028 | 1 | |
| 31379W-LK-4 | FNMA POOL # 431466 | | 06/25/2018 | PRINCIPAL RECEIPT | | 669 | 669 | 670 | 669 | | 3 | | | 3 | 669 | | | | 21 | 06/01/2018 | 1 | |
| 31387G-Y9-7 | FNMA POOL # 584036 | | 06/25/2018 | PRINCIPAL RECEIPT | | 942 | 942 | 940 | 940 | | 2 | | | 2 | 942 | | | | 21 | 06/01/2021 | 1 | |
| 31400F-CX-3 | FNMA POOL # 685986 | | 06/25/2018 | PRINCIPAL RECEIPT | | 3,465 | 3,465 | 3,563 | 3,580 | | (115) | | | (115) | 3,465 | | | | 80 | 04/01/2033 | 1 | |
| 31404B-NA-6 | FNMA POOL # 763685 | | 06/25/2018 | PRINCIPAL RECEIPT | | 32,223 | 32,223 | 32,979 | 32,761 | | (538) | | | (538) | 32,223 | | | | 570 | 01/01/2034 | 1 | |
| 31407H-JJ-6 | FNMA POOL # 831065 | | 06/25/2018 | PRINCIPAL RECEIPT | | 10,339 | 10,339 | 10,145 | 10,232 | | 106 | | | 106 | 10,339 | | | | 174 | 10/01/2025 | 1 | |
| 3140GS-6N-7 | FNMA POOL # BH4476 | | 06/25/2018 | PRINCIPAL RECEIPT | | 15,020 | 15,020 | 15,388 | 15,387 | | (367) | | | (367) | 15,020 | | | | 163 | 12/01/2047 | 1 | |
| 3140H2-JG-4 | FNMA POOL # BJ1162 | | 06/25/2018 | PRINCIPAL RECEIPT | | 65,116 | 65,116 | 66,835 | | | (1,719) | | | (1,719) | 65,116 | | | | 705 | 01/01/2048 | 1 | |
| 3140H3-GY-6 | FNMA POOL # BJ2014 | | 06/25/2018 | PRINCIPAL RECEIPT | | 11,763 | 11,763 | 11,990 | | | (227) | | | (227) | 11,763 | | | | 67 | 12/01/2047 | 1 | |
| 3140H6-AS-8 | FNMA POOL # BJ4516 | | 06/25/2018 | PRINCIPAL RECEIPT | | 9,230 | 9,230 | 9,582 | | | (352) | | | (352) | 9,230 | | | | 63 | 01/01/2048 | 1 | |
| 3140J5-PG-8 | FNMA POOL # BM1322 | | 06/25/2018 | PRINCIPAL RECEIPT | | 232,626 | 232,626 | 239,423 | 240,006 | | (7,380) | | | (7,380) | 232,626 | | | | 2,204 | 05/01/2047 | 1 | |
| 31391W-NS-6 | FNMA POOL #679101 | | 05/01/2018 | PRINCIPAL RECEIPT | | 2,860 | 2,860 | 2,874 | 2,854 | | 6 | | | 6 | 2,860 | | | | 64 | 05/01/2018 | 1 | |
| 31403A-V3-6 | FNMA POOL 743234 | | 06/25/2018 | PRINCIPAL RECEIPT | | 30,539 | 30,539 | 30,458 | 30,483 | | 57 | | | 57 | 30,539 | | | | 578 | 10/01/2033 | 1 | |
| 31392G-EK-7 | FNMA REMICS SER 2002-90 CL A1 | | 06/25/2018 | PRINCIPAL RECEIPT | | 9,550 | 9,550 | 9,945 | 9,790 | | (240) | | | (240) | 9,550 | | | | 202 | 06/25/2042 | 1 | |
| 31393B-T6-2 | FNMA REMICS SER 2003-W6 CL1A43 | | 06/25/2018 | PRINCIPAL RECEIPT | | 33,507 | 33,507 | 34,208 | 33,409 | | 98 | | | 98 | 33,507 | | | | 558 | 10/25/2042 | 1 | |
| 31394E-DV-7 | FNMA REMICS SER 2005-58 CL BC | | 06/25/2018 | PRINCIPAL RECEIPT | | 81,303 | 81,303 | 80,379 | 80,788 | | 515 | | | 515 | 81,303 | | | | 1,701 | 07/25/2025 | 1 | |
| 31393D-RY-9 | FNMA REMICS SER 2006-63 CL A6 | | 06/25/2018 | PRINCIPAL RECEIPT | | 33,186 | 33,186 | 31,799 | 33,195 | | (9) | | | (9) | 33,186 | | | | 524 | 07/25/2044 | 1 | |
| 3132XV-BW-8 | FREDDIE MAC 3.5% 30YR MTG 054552 | | 04/10/2018 | DAIWA CAPITAL MARKETS | | 2,000,680 | 2,000,680 | 1,990,625 | | | 85 | | | 85 | 1,990,710 | | 10,970 | | 10,970 | 2,139 | 12/01/2047 | 1 |
| 31335B-OZ-2 | FREDDIE MAC 3.5% 30YR POOL #661372 | | 06/15/2018 | PRINCIPAL RECEIPT | | 11,856 | 11,856 | 11,848 | | | 7 | | | 7 | 11,856 | | | | | 05/01/2048 | 1 | |
| 3132XV-N3-9 | FREDDIE MAC 4.0% 30YR MTG 054909 | | 04/10/2018 | DAIWA CAPITAL MARKETS | | 6,156,381 | 6,002,337 | 6,133,638 | | | (1,457) | | | (1,457) | 6,132,180 | | 24,201 | | 24,201 | 7,336 | 03/01/2048 | 1 |
| 3128MJ-4B-3 | FREDDIE MAC 4.0% 30YR POOL #G08817 | | 06/15/2018 | PRINCIPAL RECEIPT | | 18,748 | 18,748 | 19,193 | | | (445) | | | (445) | 18,748 | | | | | 06/01/2048 | 1 | |
| 3128JL-N6-2 | FREDDIE MAC POOL # 1B1412 | | 06/15/2018 | PRINCIPAL RECEIPT | | 3,387 | 3,387 | 3,346 | 3,344 | | 43 | | | 43 | 3,387 | | | | 36 | 12/01/2033 | 1 | |
| 31296M-PS-2 | FREDDIE MAC POOL # A13133 | | 06/15/2018 | PRINCIPAL RECEIPT | | 12,451 | 12,451 | 12,535 | 12,499 | | (48) | | | (48) | 12,451 | | | | 185 | 09/01/2033 | 1 | |
| 31297K-YN-6 | FREDDIE MAC POOL # A30717 | | 06/15/2018 | PRINCIPAL RECEIPT | | 62,296 | 62,296 | 59,852 | 60,091 | | 2,205 | | | 2,205 | 62,296 | | | | 805 | 12/01/2034 | 1 | |
| 312966-GS-7 | FREDDIE MAC POOL # B13809 | | 06/15/2018 | PRINCIPAL RECEIPT | | 10,158 | 10,158 | 9,972 | 10,120 | | 38 | | | 38 | 10,158 | | | | 181 | 04/01/2019 | 1 | |
| 31335H-YN-7 | FREDDIE MAC POOL # C90717 | | 06/15/2018 | PRINCIPAL RECEIPT | | 6,804 | 6,804 | 6,932 | 6,867 | | (63) | | | (63) | 6,804 | | | | 125 | 09/01/2023 | 1 | |
| 31335H-SU-3 | FREDDIE MAC POOL # C90859 | | 06/15/2018 | PRINCIPAL RECEIPT | | 3,794 | 3,794 | 3,771 | 3,776 | | 18 | | | 18 | 3,794 | | | | 125 | 10/01/2024 | 1 | |
| 3128DI-UC-3 | FREDDIE MAC POOL # D83279 | | 06/15/2018 | PRINCIPAL RECEIPT | | 1,469 | 1,469 | 1,447 | 1,462 | | 7 | | | 7 | 1,469 | | | | 32 | 03/01/2019 | 1 | |
| 3128E2-VX-1 | FREDDIE MAC POOL # D96030 | | 06/15/2018 | PRINCIPAL RECEIPT | | 14,709 | 14,709 | 14,932 | 14,776 | | (67) | | | (67) | 14,709 | | | | 288 | 05/01/2023 | 1 | |
| 3128H7-E8-1 | FREDDIE MAC POOL # E99159 | | 06/15/2018 | PRINCIPAL RECEIPT | | 3,905 | 3,905 | 3,927 | 3,900 | | 5 | | | 5 | 3,905 | | | | 73 | 09/01/2018 | 1 | |
| 3128M4-A4-5 | FREDDIE MAC POOL # G02427 | | 06/15/2018 | PRINCIPAL RECEIPT | | 4,653 | 4,653 | 4,489 | 4,397 | | 256 | | | 256 | 4,653 | | | | 85 | 12/01/2036 | 1 | |
| 31335B-JE-7 | FREDDIE MAC POOL # G61161 | | 06/15/2018 | PRINCIPAL RECEIPT | | 49,146 | 49,146 | 50,336 | 50,332 | | (1,186) | | | (1,186) | 49,146 | | | | 393 | 08/01/2047 | 1 | |
| 3132VP-6K-8 | FREDDIE MAC POOL # Q49873 | | 06/15/2018 | PRINCIPAL RECEIPT | | 809 | 809 | 828 | 828 | | (19) | | | (19) | 809 | | | | 7 | 08/01/2047 | 1 | |
| 3132XV-F8-1 | FREDDIE MAC POOL # Q52890 | | 06/15/2018 | PRINCIPAL RECEIPT | | 50,621 | 50,621 | 51,945 | | | (1,325) | | | (1,325) | 50,621 | | | | 521 | 12/01/2047 | 1 | |
| 3128DY-DX-2 | FREDDIE MAC POOL #D94618 | | 06/15/2018 | PRINCIPAL RECEIPT | | 271 | 271 | 270 | 271 | | | | | | 271 | | | | 6 | 05/01/2021 | 1 | |
| 45202B-CJ-3 | ILLINOIS ST HSG DEV 2016 SER A | | 06/01/2018 | CALLED | | 12,226 | 12,226 | 12,226 | 12,226 | | | | | | 12,226 | | | | 125 | 03/01/2048 | 1FE | |
| 46641X-AA-3 | JP MORGAN (INDIANA HSG) HFA TRUST | | 06/27/2018 | PRINCIPAL RECEIPT | | 23,376 | 24,369 | 24,369 | 24,274 | | (11) | | | (11) | 24,264 | | (888) | (888) | 325 | 11/27/2038 | 1FE | |
| 54627D-BV-2 | LOUISIANA ST HSG CORP SF MTG 2015A | | 06/06/2018 | PRINCIPAL RECEIPT | | 61,526 | 61,526 | 61,526 | 61,526 | | | | | | 61,526 | | | | 801 | 12/01/2038 | 1FE | |
| 54627D-BW-0 | LOUISIANA ST HSG CORP SF MTGE 2016 | | 06/01/2018 | PRINCIPAL RECEIPT | | 57,606 | 57,606 | 57,606 | 57,606 | | | | | | 57,606 | | | | 520 | 12/01/2038 | 1FE | |
| 57588N-UR-0 | MASSACHUSETT ST HSG FIN 2014 SER A | | 06/15/2018 | PRINCIPAL RECEIPT | | 4,051 | 4,051 | 4,051 | 4,051 | | | | | | 4,051 | | | | 64 | 01/15/2046 | 1FE | |
| 605350-LZ-1 | MISSISSIPPI ST HOME CORP SER 2015A | | 06/01/2018 | PRINCIPAL RECEIPT | | 194,247 | 194,247 | 194,247 | 194,247 | | | | | | 194,247 | | | | 2,536 | 12/01/2034 | 1FE | |
| 60637B-OR-9 | MISSOURI ST HSG DEV 2013 SER D | | 06/01/2018 | PRINCIPAL RECEIPT | | 90,960 | 90,960 | 90,960 | 90,960 | | | | | | 90,960 | | | | 878 | 10/01/2034 | 1FE | |
| 60637B-FA-3 | MISSOURI ST HSG DEV COMM 2014 SERC | | 06/01/2018 | PRINCIPAL RECEIPT | | 127,914 | 127,914 | 127,914 | 127,914 | | | | | | 127,914 | | | | 1,357 | 08/01/2036 | 1FE | |
| 647200-3P-7 | NEW MEXICO MTG FIN AUTH 2015 SER E | | 06/01/2018 | PRINCIPAL RECEIPT | | 176,974 | 176,974 | 176,974 | 176,974 | | | | | | 176,974 | | | | 2,130 | 09/01/2037 | 1FE | |
| 647200-3M-4 | NEW MEXICO ST MTG FIN AUTH SER C | | 06/07/2018 | CALLED | | 85,000 | 85,000 | 85,000 | 85,000 | | | | | | 85,000 | | | | 1,188 | 09/01/2041 | 1FE | |
| 677377-2P-7 | OHIO HSG FIN REV BONDS 2016 SER 1 | | 06/01/2018 | CALLED | | 35,000 | 35,000 | 35,000 | 35,000 | | | | | | 35,000 | | | | | | | |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|----------------------|---|---------|---------------|------------------------|---------------------------|---------------|------------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) | |
| 83756C-MM-4 | SOUTH DAKOTA HSG AUTH 2016 SER A | | 06/20/2018 | CALLED | | 55,000 | 55,000 | 55,000 | 55,000 | | | | | | 55,000 | | | | 945 | 11/01/2036 | 1FE | |
| 83756C-SA-4 | SOUTH DAKOTA HSG DEV AU 2017 SER A | | 06/20/2018 | CALLED | | 155,000 | 155,000 | 155,000 | 155,000 | | | | | | 155,000 | | | | 3,017 | 11/01/2037 | 1FE | |
| 83756C-HX-6 | SOUTH DAKOTA ST HSG DEV 2014 SER F | | 06/20/2018 | CALLED | | 75,000 | 75,000 | 77,068 | 77,001 | | (134) | | (134) | | 76,867 | | (1,867) | (1,867) | 1,908 | 05/01/2034 | 1FE | |
| 88275F-NU-9 | TEXAS ST DEPT OF HSG SF REV 2015 A | | 06/01/2018 | CALLED | | 75,000 | 75,000 | 75,000 | 75,000 | | | | | | 75,000 | | | | 1,587 | 09/01/2039 | 1FE | |
| 88275F-NT-2 | TEXAS ST HSG MTG BDS 2013 SER A | | 06/01/2018 | CALLED | | 70,000 | 70,000 | 70,000 | 70,000 | | | | | | 70,000 | | | | 1,283 | 03/01/2036 | 1FE | |
| 93978X-ER-7 | WASHINGTON ST HSG FIN COM 2015 B | | 06/01/2018 | CALLED | | 120,000 | 120,000 | 120,000 | 120,000 | | | | | | 120,000 | | | | 1,575 | 05/01/2041 | 1FE | |
| 93978X-EQ-9 | WASHINGTON ST HSG FIN COMM 2015 A | | 06/01/2018 | CALLED | | 115,000 | 115,000 | 115,000 | 115,000 | | | | | | 115,000 | | | | 1,325 | 09/01/2040 | 1FE | |
| 3199999 | Subtotal - Bonds - U.S. Special Revenues | | | | | 11,394,111 | 11,238,382 | 11,372,483 | 3,077,602 | | (11,445) | | (11,445) | | 11,361,814 | | 32,297 | 32,297 | 51,681 | XXX | XXX | |
| 00842B-AJ-6 | AGATE BAY MTG TRUST 2015-5 CL A9 | | 06/25/2018 | PRINCIPAL RECEIPT | | 46,507 | 46,507 | 47,633 | 47,574 | | (1,067) | | (1,067) | | 46,507 | | | | 585 | 07/25/2045 | 1FM | |
| 00842T-AD-0 | AGATE BAY MTG TRUST 2016-1 CL A4 | | 06/25/2018 | PRINCIPAL RECEIPT | | 63,437 | 63,437 | 62,604 | 62,637 | | 800 | | 800 | | 63,437 | | | | 589 | 12/25/2045 | 1FM | |
| 00842V-AE-3 | AGATE BAY MTG TRUST 2016-3 CL A5 | | 06/25/2018 | PRINCIPAL RECEIPT | | 51,363 | 51,363 | 52,679 | 52,441 | | (1,078) | | (1,078) | | 51,363 | | | | 536 | 08/25/2046 | 1FM | |
| 06051G-DX-4 | BANK OF AMERICA CORP NTS | | 05/01/2018 | MATURITY | | 1,750,000 | 1,750,000 | 1,953,945 | 1,764,992 | | (14,992) | | (14,992) | | 1,750,000 | | | | 49,438 | 05/01/2018 | 1FE | |
| 06406H-CR-8 | BANK OF NEW YORK MELLON | | 06/12/2018 | MARKET AXESS | | 997,720 | 1,000,000 | 996,890 | 999,733 | | 101 | | 101 | | 999,834 | | (2,114) | (2,114) | 17,111 | 03/04/2019 | 1FE | |
| 22944P-AA-5 | CREDIT SUISSE MTG TRUST 2013-TH1 | | 06/25/2018 | PRINCIPAL RECEIPT | | 375,200 | 375,200 | 361,951 | 363,864 | | 11,336 | | 11,336 | | 375,200 | | | | 2,999 | 02/25/2043 | 1FM | |
| 12647P-AL-2 | CREDIT SUISSE MTG TRUST SER 2013-7 | | 06/25/2018 | PRINCIPAL RECEIPT | | 49,860 | 49,860 | 50,716 | 50,629 | | (769) | | (769) | | 49,860 | | | | 614 | 08/25/2043 | 1FM | |
| 12640B-HD-8 | CSX CORPORATION NOTES | | 04/18/2018 | CITIGROUP GLOBAL MKTS | | 979,750 | 1,000,000 | 997,630 | 998,085 | | 64 | | 64 | | 998,149 | | (18,399) | (18,399) | 15,726 | 11/01/2025 | 2FE | |
| 278058-DD-1 | EATON CORP NTS | | 05/15/2018 | MATURITY | | 1,000,000 | 1,000,000 | 997,440 | 999,877 | | 123 | | 123 | | 1,000,000 | | | | 28,000 | 05/15/2018 | 2FE | |
| 30287T-AN-7 | FREMIF MTG TRUST SER 2015-K49 CL B | | 06/07/2018 | CITIGROUP GLOBAL MKTS | | 4,712,115 | 4,820,000 | 4,348,830 | 4,420,292 | | 19,022 | | 19,022 | | 4,439,314 | | 272,801 | 272,801 | 95,674 | 10/25/2048 | 1FM | |
| 30293X-AJ-9 | FREMIF MTG TRUST SER 2015-K51 CL B | | 06/07/2018 | CITIGROUP GLOBAL MKTS | | 1,150,122 | 1,160,000 | 991,120 | 1,017,366 | | 6,447 | | 6,447 | | 1,023,814 | | 126,308 | 126,308 | 24,461 | 10/25/2048 | 1FM | |
| 46644V-AG-1 | JP MORGAN MTG TRUST 2015-4 CL 1A7 | | 06/25/2018 | PRINCIPAL RECEIPT | | 153,167 | 153,167 | 155,656 | 154,872 | | (1,705) | | (1,705) | | 153,167 | | | | 1,857 | 06/25/2045 | 1FM | |
| 46644V-BJ-4 | JP MORGAN MTG TRUST 2015-4 CL 2A2 | | 06/25/2018 | PRINCIPAL RECEIPT | | 186,972 | 186,972 | 185,074 | 185,516 | | 1,456 | | 1,456 | | 186,972 | | | | 1,890 | 06/25/2045 | 1FM | |
| 46648H-AC-7 | JP MORGAN MTG TRUST 2017-2 CL A3 | | 06/25/2018 | PRINCIPAL RECEIPT | | 92,147 | 92,147 | 93,758 | 93,668 | | (1,521) | | (1,521) | | 92,147 | | | | 1,061 | 05/25/2047 | 1FM | |
| 46648H-AE-3 | JP MORGAN MTG TRUST 2017-2 CL A5 | | 06/25/2018 | PRINCIPAL RECEIPT | | 27,965 | 27,965 | 28,647 | 28,583 | | (618) | | (618) | | 27,965 | | | | 323 | 05/25/2047 | 1FM | |
| 46647S-AE-0 | JP MORGAN MTG TRUST 2017-3 CL 1A3 | | 06/25/2018 | PRINCIPAL RECEIPT | | 140,010 | 140,010 | 142,931 | 143,025 | | (3,014) | | (3,014) | | 140,010 | | | | 1,734 | 08/25/2047 | 1FM | |
| 50075N-BA-1 | MONDELEZ INTERNATIONAL INC NTS | | 04/13/2018 | TENDERED | | 2,594,196 | 2,475,000 | 2,718,218 | 2,635,680 | | (21,147) | | (21,147) | | 2,614,533 | | (20,337) | (20,337) | 91,274 | 02/10/2020 | 2FE | |
| 68389X-AX-3 | ORACLE CORPORATION NOTES | | 06/12/2018 | MARKET AXESS | | 1,020,726 | 1,025,000 | 1,023,852 | 1,024,599 | | 100 | | 100 | | 1,024,699 | | (3,973) | (3,973) | 15,759 | 10/08/2019 | 1FE | |
| 81746G-AU-7 | SEQUOIA MTG TRST SER 2017-7 CL A19 | | 06/25/2018 | PRINCIPAL RECEIPT | | 26,553 | 26,553 | 26,831 | 26,827 | | (274) | | (274) | | 26,553 | | | | 341 | 10/25/2047 | 1FM | |
| 81745M-AA-9 | SEQUOIA MTG TRUST SER 2013-2 CL A | | 06/25/2018 | PRINCIPAL RECEIPT | | 125,332 | 125,332 | 116,307 | 117,720 | | 7,612 | | 7,612 | | 125,332 | | | | 800 | 02/25/2043 | 1FM | |
| 81746C-BQ-4 | SEQUOIA MTG TRUST SER 2014-3 CL A10 | | 06/25/2018 | PRINCIPAL RECEIPT | | 73,578 | 73,578 | 75,912 | 75,500 | | (1,923) | | (1,923) | | 73,578 | | | | 905 | 10/25/2044 | 1FM | |
| 81746R-AU-3 | SEQUOIA MTG TRUST SER 2016-2 CL A19 | | 06/25/2018 | PRINCIPAL RECEIPT | | 27,920 | 27,920 | 28,306 | 28,236 | | (316) | | (316) | | 27,920 | | | | 333 | 08/25/2046 | 1FM | |
| 81746G-AA-1 | SEQUOIA MTG TRUST SER 2017-1 CL A1 | | 06/25/2018 | PRINCIPAL RECEIPT | | 46,859 | 46,859 | 47,789 | 47,775 | | (916) | | (916) | | 46,859 | | | | 802 | 10/25/2047 | 1FM | |
| 81746X-AA-4 | SEQUOIA MTG TRUST SR 2017-3 CL A1 | | 06/25/2018 | PRINCIPAL RECEIPT | | 55,522 | 55,522 | 55,166 | 55,522 | | | | | | 55,522 | | | | 625 | 04/25/2047 | 1FM | |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 15,747,021 | 15,772,393 | 15,561,885 | 15,395,013 | | (2,279) | | (2,279) | | 15,392,735 | | 354,286 | 354,286 | 353,277 | XXX | XXX | |
| 8399997 | Total - Bonds - Part 4 | | | | | 62,012,504 | 61,342,322 | 61,860,008 | 53,065,899 | | (159,186) | | (159,186) | | 61,209,441 | | 803,063 | 803,063 | 1,277,256 | XXX | XXX | |
| 8399998 | Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8399999 | Total - Bonds | | | | | 62,012,504 | 61,342,322 | 61,860,008 | 53,065,899 | | (159,186) | | (159,186) | | 61,209,441 | | 803,063 | 803,063 | 1,277,256 | XXX | XXX | |
| 8999997 | Total - Preferred Stocks - Part 4 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999998 | Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999999 | Total - Preferred Stocks | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00287Y-10-9 | ABBVIE INC | | 06/01/2018 | TENDERED | | 530,000 | 54,590 | 10,956 | 51,256 | (40,300) | | | (40,300) | | 10,956 | | 43,634 | 43,634 | 885 | | | |
| 024013-10-4 | AMERICAN ASSETS TRUST INC | | 05/22/2018 | EVERCORE ISI | | 3,846,000 | 131,711 | 127,569 | | | | | | | 127,569 | | 4,142 | 4,142 | | | | |
| 024835-10-0 | AMERICAN CAMPUS CMNTYS INC | | 06/27/2018 | Co. | | 3,775,000 | 161,337 | 145,187 | 50,918 | 2,308 | | 8,933 | (6,625) | | 145,187 | | 16,150 | 16,150 | 3,398 | | | |
| 038222-10-5 | APPLIED MATERIALS INC | | 05/30/2018 | ALEX BROWN & SONS | | 502,000 | 25,891 | 6,124 | 25,662 | (19,538) | | | (19,538) | | 6,124 | | 19,766 | 19,766 | 50 | | | |
| 039483-10-2 | ARCHER-DANIELS-MIDLAND CO | | 06/27/2018 | WILLIAM BLAIR & CO | | 722,000 | 33,495 | 11,421 | 28,938 | (17,516) | | | (17,516) | | 11,421 | | 22,074 | 22,074 | 484 | | | |
| 02026R-10-2 | AT&T INC | | 06/28/2018 | FRACTIONAL SHARES | | 0 | 22 | 21 | 19 | (5) | | | (5) | | 21 | | 1 | 1 | 1 | | | |
| 053484-10-1 | AVALONBAY COMMUNITIES INC | | 04/11/2018 | EVERCORE ISI | | 142,000 | 23,635 | 26,404 | 25,334 | 1,069 | | | 1,069 | | 26,404 | | (2,769) | (2,769) | 202 | | | |
| 097023-10-5 | BOEING CO | | 05/16/2018 | WILLIAM BLAIR & CO | | 54,000 | 18,422 | 2,293 | 15,925 | (13,632) | | | (13,632) | | 2,293 | | 16,129 | 16,129 | 92 | | | |
| 14912Y-20-2 | CATCHMARK TIMBER TRUST INC | | 04/18/2018 | EVERCORE ISI | | 2,268,000 | 28,785 | 20,924 | 29,779 | (8,855) | | | (8,855) | | 20,924 | | 7,861 | 7,861 | 306 | | | |
| 22002T-10-8 | CORPORATE OFFICE PROPERTIES TRUST | | 04/25/2018 | EVERCORE ISI | | 5,343,000 | 142,909 | 145,864 | 44,618 | 1,742 | | 6,888 | (5,146) | | 145,864 | | (2,955) | (2,955) | 1,890 | | | |
| 25179M-10-3 | DEVON ENERGY CORPORATION | | 05/16/2018 | J.P. MORGAN SECURITIES | | 503,000 | 20,848 | 16,096 | 20,824 | (4,728) | | | (4,728) | | 16,096 | | 4,752 | 4,752 | 30 | | | |
| 26138E-10-9 | DR PEPPER SNAPPLE GROUP INC | | 06/27/2018 | J.P. MORGAN SECURITIES | | 225,000 | 26,846 | 20,736 | 21,839 | (1,102) | | | (1,102) | | 20,736 | | 6,110 | 6,110 | 354 | | | |
| 264411-50-5 | DUKE REALTY CORP | | 04/30/2018 | EVERCORE ISI | | 5,693,000 | 154,904 | 151,074 | 67,236 | | | | | | 151,074 | | 3,830 | 3,830 | 1,139 | | | |

E05.4

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | |
|----------------------|--|---------|---------------|----------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|-----|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) | | |
| 23355L-10-6 | DXC TECHNOLOGY CO | | 06/05/2018 | COST ADJ | .000 | 3,477 | | 3,477 | 3,477 | | | | | | 3,477 | | | | | | | | |
| 278865-10-0 | ECOLAB INC | | 05/16/2018 | WILLIAM BLAIR & CO | 206,000 | 30,482 | | 8,637 | 27,641 | (19,004) | | | (19,004) | | 8,637 | | 21,845 | 21,845 | | | 169 | | |
| 29476L-10-7 | EQUITY RESIDENTIAL | | 04/11/2018 | EVERCORE ISI | 243,000 | 15,206 | | 15,496 | 15,496 | 943 | | | 943 | | 16,439 | | (1,233) | (1,233) | | | 163 | | |
| 30225T-10-2 | EXTRA SPACE STORAGE INC | | 04/11/2018 | EVERCORE ISI | 164,000 | 14,361 | | 13,330 | 14,342 | (1,012) | | | (1,012) | | 13,330 | | 1,031 | 1,031 | | | 128 | | |
| 30303M-10-2 | FACEBOOK INC | | 04/25/2018 | Sanford C. Bernstein & Co. | 3,083,000 | 492,403 | | 471,939 | | | | | | | 471,939 | | 20,464 | 20,464 | | | | | |
| 31620M-10-6 | FIDELITY NATIONAL INFO SERVICES | | 04/18/2018 | WILLIAM BLAIR & CO | 476,000 | 46,388 | | 44,604 | | | | | | | 44,604 | | 1,784 | 1,784 | | | 152 | | |
| 40414L-10-9 | HCP INC | | 04/11/2018 | EVERCORE ISI | 828,000 | 18,951 | | 19,938 | 21,594 | 3,381 | | 5,037 | (1,656) | | 19,938 | | (987) | (987) | | | 306 | | |
| 440407-10-4 | HORIZON BANCORP INC | | 06/29/2018 | VARIOUS | 3,635,000 | 99,553 | | 56,621 | 73,975 | (29,190) | | | (29,190) | | 56,621 | | 42,932 | 42,932 | | | 709 | | |
| 45778Q-10-7 | INSPERITY INC | | 05/24/2018 | EVERCORE ISI | 381,000 | 34,213 | | 17,805 | 21,850 | (4,046) | | | (4,046) | | 17,805 | | 16,408 | 16,408 | | | 76 | | |
| 46187W-10-7 | INVITATION HOMES INC | | 06/19/2018 | Sanford C. Bernstein & Co. | 6,600,000 | 146,962 | | 149,016 | 63,875 | (4,319) | | | (4,319) | | 149,016 | | (2,054) | (2,054) | | | 1,452 | | |
| 49446R-10-9 | KIMCO REALTY CORP | | 04/11/2018 | EVERCORE ISI | 706,000 | 10,132 | | 11,232 | 12,814 | 1,603 | | 3,184 | (1,581) | | 11,232 | | (1,100) | (1,100) | | | 395 | | |
| 502413-10-7 | L 3 TECHNOLOGIES INC | | 05/16/2018 | J.P. MORGAN SECURITIES | 303,000 | 58,679 | | 59,443 | 59,949 | (506) | | | (506) | | 59,443 | | (764) | (764) | | | 272 | | |
| 532457-10-8 | LILLY ELI & CO | | 06/27/2018 | JEFFERIES & COMPANY | 1,055,000 | 89,632 | | 35,881 | 89,105 | (53,225) | | | (53,225) | | 35,881 | | 53,752 | 53,752 | | | 1,187 | | |
| 554382-10-1 | MACERICH COMPANY | | 04/11/2018 | EVERCORE ISI | 196,000 | 11,404 | | 10,667 | 12,873 | (2,206) | | | (2,206) | | 10,667 | | 737 | 737 | | | 145 | | |
| 59522J-10-3 | MID-AMERICA APARTMENT COMM. INC | | 06/21/2018 | Sanford C. Bernstein & Co. | 1,570,000 | 154,460 | | 137,513 | 14,883 | 226 | | | 226 | | 137,513 | | 16,946 | 16,946 | | | 1,585 | | |
| 61166W-10-1 | MONSANTO COMPANY | | 05/30/2018 | JEFFERIES & COMPANY | 673,000 | 85,794 | | 77,914 | 78,593 | (678) | | | (678) | | 77,914 | | 7,880 | 7,880 | | | 727 | | |
| 65339F-10-1 | NEXTERA ENERGY INC | | 04/19/2018 | EVERCORE ISI | 610,000 | 98,903 | | 70,053 | 95,276 | (25,223) | | | (25,223) | | 70,053 | | 28,850 | 28,850 | | | 677 | | |
| 742718-10-9 | PROCTER & GAMBLE CO | | 04/26/2018 | EVERCORE ISI | 330,000 | 23,985 | | 14,602 | 30,320 | (15,718) | | | (15,718) | | 14,602 | | 9,383 | 9,383 | | | 228 | | |
| 743606-10-5 | PROSPERITY BANCSHARES INC | | 04/26/2018 | JEFFERIES & COMPANY | 1,939,000 | 141,513 | | 112,795 | 135,866 | (23,071) | | | (23,071) | | 112,795 | | 28,718 | 28,718 | | | 1,396 | | |
| 755111-10-7 | RAYTHEON COMPANY (NEW) | | 05/16/2018 | JEFFERIES & COMPANY | 47,000 | 9,890 | | 7,354 | 8,829 | (1,475) | | | (1,475) | | 7,353 | | 2,537 | 2,537 | | | 78 | | |
| 77780T-10-3 | ROYAL CARIBBEAN CRUISES LTD | D | 04/26/2018 | EVERCORE ISI | 303,000 | 34,755 | | 23,542 | 36,142 | (12,599) | | | (12,599) | | 23,542 | | 11,213 | 11,213 | | | 364 | | |
| 78440X-10-1 | SL GREEN REALTY CORP | | 04/11/2018 | EVERCORE ISI | 64,000 | 6,095 | | 6,320 | 6,460 | (139) | | | (139) | | 6,320 | | (225) | (225) | | | 186 | | |
| 74144T-10-8 | T ROWE PRICE GROUP INC | | 04/26/2018 | WILLIAM BLAIR & CO | 418,000 | 46,206 | | 27,272 | 43,861 | (16,588) | | | (16,588) | | 27,272 | | 18,934 | 18,934 | | | 293 | | |
| 887317-10-3 | TIME WARNER INC | | 06/15/2018 | JEFFERIES & COMPANY | 1,878,000 | 188,704 | | 53,006 | 171,781 | (118,775) | | | (118,775) | | 53,006 | | 135,698 | 135,698 | | | 1,512 | | |
| 902653-10-4 | UDR INC | | 06/21/2018 | EVERCORE ISI | 4,041,000 | 148,190 | | 147,618 | 69,220 | 2,585 | | 6,740 | (4,155) | | 147,618 | | 573 | 573 | | | 1,860 | | |
| 913017-10-9 | UNITED TECHNOLOGIES CORP | | 05/16/2018 | WILLIAM BLAIR & CO | 495,000 | 61,737 | | 58,113 | 63,147 | (5,035) | | | (5,035) | | 58,113 | | 3,625 | 3,625 | | | 347 | | |
| 939653-10-1 | WASHINGTON REAL ESTATE INV | | 06/01/2018 | JEFFERIES & COMPANY | 5,087,000 | 145,058 | | 135,956 | | | | | | | 135,956 | | 9,101 | 9,101 | | | | | |
| 95709T-10-0 | WESTAR ENERGY INC | | 06/05/2018 | ALEX BROWIN & SONS | 366,000 | 20,356 | | 20,356 | | | | | | | 20,356 | | | | | | | | |
| 98310W-10-8 | WYNDHAM DESTINATIONS INC | | 06/05/2018 | COST ADJ | 0.000 | 12,101 | | 12,101 | | | | | | | 12,101 | | | | | | | | |
| 9099999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | 3,072,985 | XXX | | 2,508,213 | 1,565,818 | (424,628) | | 30,782 | (455,410) | | 2,508,212 | | 564,773 | 564,773 | | 23,238 | XXX | XXX |
| 044820-73-6 | ASHMORE EMRG MKS FRONTI EQUITY FUND | | 04/03/2018 | ASHMORE GROUP | 439,367 | 5,000 | | 4,895 | | | | | | | 4,895 | | 105 | 105 | | | | | |
| 31635V-65-3 | FIDILITY TOTAL INTL IND FD PREM CL | | 05/01/2018 | FIDELITY INVESTMENTS | 14,684,752 | 184,000 | | 188,259 | | | | | | | 188,258 | | (4,258) | (4,258) | | | | | |
| 61760X-83-6 | MORGAN STANLEY FRONTIER EMRG MKTS | | 04/03/2018 | INC. | 317,604 | 7,000 | | 6,727 | | | | | | | 6,727 | | 273 | 273 | | | | | |
| 74144Q-86-4 | T ROWE PRICE INST MKT EQUITY FUND | | 04/03/2018 | T ROWE PRICE | 523,104 | 6,000 | | 5,786 | | | | | | | 5,786 | | 214 | 214 | | | | | |
| 9299999 | Subtotal - Common Stocks - Mutual Funds | | | | | 202,000 | XXX | | 205,667 | | | | | | 205,666 | | (3,666) | (3,666) | | | XXX | XXX | |
| 9799997 | Total - Common Stocks - Part 4 | | | | | 3,274,985 | XXX | | 2,713,880 | 1,565,818 | (424,628) | | 30,782 | (455,410) | | 2,713,878 | | 561,107 | 561,107 | | 23,238 | XXX | XXX |
| 9799998 | Total - Common Stocks - Part 5 | | | | | XXX | XXX | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 9799999 | Total - Common Stocks | | | | | 3,274,985 | XXX | | 2,713,880 | 1,565,818 | (424,628) | | 30,782 | (455,410) | | 2,713,878 | | 561,107 | 561,107 | | 23,238 | XXX | XXX |
| 9899999 | Total - Preferred and Common Stocks | | | | | 3,274,985 | XXX | | 2,713,880 | 1,565,818 | (424,628) | | 30,782 | (455,410) | | 2,713,878 | | 561,107 | 561,107 | | 23,238 | XXX | XXX |
| 9999999 | Totals | | | | | 65,287,489 | XXX | | 64,573,888 | 54,631,717 | (424,628) | (159,186) | 30,782 | (614,596) | | 63,923,319 | | 1,364,170 | 1,364,170 | | 1,300,494 | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|--|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Bank RI Providence, RI | | | | | (385,409) | 2,576,701 | 4,792,802 | .XXX. |
| Santander Bank Providence, RI | | | | | (1,786,163) | (1,544,028) | (2,439,191) | .XXX. |
| Wells Fargo Bank, NA Charlotte, NC | | | | | | 1,214,892 | | .XXX. |
| State Street Bank & Trust Co. Kansas City, MO | | | | | | | 41 | .XXX. |
| 0199998. Deposits in ... 20 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | 10,024 | 22,431 | 4,498,410 | 5,233,463 | 4,498,668 | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 10,024 | 22,431 | 2,326,838 | 7,481,028 | 6,852,320 | XXX |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX | XXX | | | | | | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | | | | | | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 10,024 | 22,431 | 2,326,838 | 7,481,028 | 6,852,320 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 500 | 500 | 500 | XXX |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0599999. Total - Cash | XXX | XXX | 10,024 | 22,431 | 2,327,338 | 7,481,528 | 6,852,820 | XXX |

STATEMENT AS OF JUNE 30, 2018 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|------------------------------------|------|---------------|------------------|---------------|------------------------------|------------------------------------|-----------------------------|
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| 0599999. Total - U.S. Government Bonds | | | | | | | | |
| 1099999. Total - All Other Government Bonds | | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | |
| | AUTONATION INC CP | | .06/20/2018 | 0.000 | .07/03/2018 | 4,995,305 | 3,971 | |
| | AUTONATION INC CP | | .06/28/2018 | 0.000 | .07/05/2018 | 2,798,612 | 595 | |
| | DISCOVERY COMMUNICATIONS CP | | .06/22/2018 | 0.000 | .07/20/2018 | 2,993,723 | 2,015 | |
| | ENERGY TRANSFER PARTNERS LP CP | | .06/18/2018 | 0.000 | .07/02/2018 | 4,994,556 | 5,055 | |
| | ENERGY TRANSFER PARTNERS LP CP | | .06/14/2018 | 0.000 | .07/06/2018 | 4,991,746 | 6,376 | |
| | ENERGY TRANSFER PARTNERS LP CP | | .06/15/2018 | 0.000 | .07/09/2018 | 5,988,400 | 7,728 | |
| | NEWELL RUBBERMAID INC CP | | .06/12/2018 | 0.000 | .07/05/2018 | 2,995,304 | 3,878 | |
| | SOUTH CAROLINA ELECTRIC & GAS CP | | .06/29/2018 | 0.000 | .07/11/2018 | 4,995,250 | 791 | |
| | SOUTH CAROLINA ELECTRIC & GAS CP | | .06/29/2018 | 0.000 | .07/13/2018 | 4,994,458 | 791 | |
| | SOUTH CAROLINA FUEL CO CP | | .06/29/2018 | 0.000 | .07/12/2018 | 4,994,854 | 791 | |
| | SOUTH CAROLINA FUEL CO CP | | .06/29/2018 | 0.000 | .07/16/2018 | 4,993,153 | 805 | |
| | SPECTRA ENERGY PARTNERS CP | | .06/11/2018 | 0.000 | .07/10/2018 | 4,990,253 | 6,718 | |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 54,725,614 | 39,514 | |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 54,725,614 | 39,514 | |
| 4899999. Total - Hybrid Securities | | | | | | | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | |
| 6099999. Subtotal - SVO Identified Funds | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 54,725,614 | 39,514 | |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | | |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | | |
| 8199999. Total - SVO Identified Funds | | | | | | | | |
| 8399999. Total Bonds | | | | | | 54,725,614 | 39,514 | |
| 26200X-10-0 | DREYFUS INSTITUTIONAL PREFER GOVT | | .06/28/2018 | 0.000 | XXX | 5,923,887 | | 49,337 |
| 31846V-80-7 | FIRST AMERICAN TREASURY OBLIG CL Y | | .06/29/2018 | 0.000 | XXX | 18,538 | | 31 |
| 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 5,942,425 | | 49,368 |
| 8899999 - Total Cash Equivalents | | | | | | 60,668,039 | 39,514 | 49,368 |

E 13